



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 12/12/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Dec-12			Foreign Exchange Future	118	147,536	147,536,000.00	1,442,213,234.20
£ / R 14-Dec-12			Foreign Exchange Future	16	455	455,000.00	6,363,706.00
¥ / R 14-Dec-12			Foreign Exchange Future	1	50	5,000,000.00	527,000.00
€ / R 14-Dec-12			Foreign Exchange Future	19	14,639	14,639,000.00	165,246,577.60
AU\$ / R 14-Dec-12			Foreign Exchange Future	15	9,071	9,071,000.00	83,093,833.70
CAD/ R 14-Dec-12			Foreign Exchange Future	1	25	25,000.00	219,807.50
CHF / R 14-Dec-12			Foreign Exchange Future	1	25	25,000.00	232,675.00
DANZ 12-Dec-12			Any day expiry	1	2,000	2,000,000.00	14,600,000.00
NZ\$ / R 14-Dec-12			Foreign Exchange Future	2	2,000	2,000,000.00	14,605,600.00
CF CANDO CACA 20-Dec			Can-Do Future	2	5	50.00	19,483.00
\$ / R 18-Mar-13			Foreign Exchange Future	149	122,142	122,142,000.00	1,566,895,535.90
£ / R 18-Mar-13			Foreign Exchange Future	16	404	404,000.00	5,723,387.60
¥ / R 18-Mar-13			Foreign Exchange Future	5	250	25,000,000.00	2,650,000.00
€ / R 18-Mar-13			Foreign Exchange Future	13	14,307	14,307,000.00	163,694,724.20
AU\$ / R 18-Mar-13			Foreign Exchange Future	15	3,950	3,950,000.00	36,359,122.70
\$ / R 14-Jun-13			Foreign Exchange Future	14	9,636	9,636,000.00	85,745,278.80
£ / R 14-Jun-13			Foreign Exchange Future	1	50	50,000.00	718,200.00
¥ / R 14-Jun-13			Foreign Exchange Future	1	50	5,000,000.00	540,000.00
€ / R 14-Jun-13			Foreign Exchange Future	1	25	25,000.00	290,585.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	2	7,800	7,800,000.00	72,212,300.00
CAD/ R 14-Jun-13			Foreign Exchange Future	1	25	25,000.00	224,370.00
CHF / R 14-Jun-13			Foreign Exchange Future	1	25	25,000.00	239,387.50
Total Futures				389	330,970	365,615,050.00	2,978,814,808.70
Total Options				6	3,500	3,500,000.00	683,600,000.00
Grand Total for Currency Future Turnover Summary				395	334,470	369,115,050.00	3,662,414,808.70