



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 13/12/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Dec-12			Foreign Exchange Future	99	62,776	62,776,000.00	660 058 640.20
£ / R 14-Dec-12			Foreign Exchange Future	7	2,473	2,473,000.00	34 532 023.50
¥ / R 14-Dec-12			Foreign Exchange Future	221	24,465	2,446,500,000.00	255 274 850.00
€ / R 14-Dec-12			Foreign Exchange Future	17	23,271	23,271,000.00	262 164 915.40
AU\$ / R 14-Dec-12			Foreign Exchange Future	7	1,750	1,750,000.00	15 963 430.00
CAD/ R 14-Dec-12			Foreign Exchange Future	4	84	84,000.00	738 706.00
CHF / R 14-Dec-12			Foreign Exchange Future	2	16	16,000.00	149 440.00
\$ / R 18-Mar-13			Foreign Exchange Future	120	41,248	41,248,000.00	538 888 317.40
£ / R 18-Mar-13			Foreign Exchange Future	4	546	546,000.00	7 717 438.50
¥ / R 18-Mar-13			Foreign Exchange Future	2	270	27,000,000.00	2 857 882.00
€ / R 18-Mar-13			Foreign Exchange Future	9	5,303	5,303,000.00	60 738 272.80
AU\$ / R 18-Mar-13			Foreign Exchange Future	3	800	800,000.00	7 342 200.00
CAD/ R 18-Mar-13			Foreign Exchange Future	1	10	10,000.00	89 050.00
\$ / R 14-Jun-13			Foreign Exchange Future	24	54,353	54,353,000.00	482 071 668.90
£ / R 14-Jun-13			Foreign Exchange Future	11	2,345	2,345,000.00	33 586 473.00
¥ / R 14-Jun-13			Foreign Exchange Future	211	24,093	2,409,300,000.00	256 190 148.00
€ / R 14-Jun-13			Foreign Exchange Future	10	36,759	36,759,000.00	426 228 688.20
\$ / R 16-Sep-13			Foreign Exchange Future	1	6,000	6,000,000.00	53 895 000.00
<b>Total Futures</b>				<b>749</b>	<b>285,162</b>	<b>5,119,134,000.00</b>	<b>2,791,797,143.90</b>
<b>Total Options</b>				<b>4</b>	<b>1,400</b>	<b>1,400,000.00</b>	<b>306,690,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>753</b>	<b>286,562</b>	<b>5,120,534,000.00</b>	<b>3 098 487 143.90</b>