



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 05/04/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 9-Apr-13			Any day expiry	4	20,000	20,000,000.00	481 164 000.00
DAUS 19-Apr-13	9.16	P	Any day expiry	2	10,000	10,000,000.00	770 000 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	99	44,680	44,680,000.00	447 555 248.90
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	6	46	4,600,000.00	42 797 100.00
£ / R 14-Jun-13			Foreign Exchange Future	4	11,264	11,264,000.00	158 510 563.90
¥ / R 14-Jun-13			Foreign Exchange Future	1	25	2,500,000.00	238 630.00
€ / R 14-Jun-13			Foreign Exchange Future	5	9,177	9,177,000.00	109 748 471.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	9	1,329	1,329,000.00	12 692 332.50
\$ / R 16-Sep-13			Foreign Exchange Future	2	2,600	2,600,000.00	24 285 420.00
£ / R 16-Sep-13			Foreign Exchange Future	1	500	500,000.00	7 123 800.00
¥ / R 16-Sep-13			Foreign Exchange Future	1	25	2,500,000.00	243 500.00
€ / R 16-Sep-13			Foreign Exchange Future	1	750	750,000.00	9 110 250.00
\$ / R 13-Dec-13			Foreign Exchange Future	1	470	470,000.00	4 451 934.00
<b>Total Futures</b>				<b>131</b>	<b>80,666</b>	<b>90,170,000.00</b>	<b>871,321,250.30</b>
<b>Total Options</b>				<b>5</b>	<b>20,200</b>	<b>20,200,000.00</b>	<b>1,196,600,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>136</b>	<b>100,866</b>	<b>110,370,000.00</b>	<b>2 067 921 250.30</b>