



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 03/06/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DANZ 5-Jun-13			Any day expiry	2	4,000	4,000,000.00	31 846 400.00
\$ / R 14-Jun-13			Foreign Exchange Future	138	44,211	44,211,000.00	442 219 623.30
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	4	20	2,000,000.00	20 066 250.00
£ / R 14-Jun-13			Foreign Exchange Future	15	2,315	2,315,000.00	35 366 023.60
¥ / R 14-Jun-13			Foreign Exchange Future	2	50	5,000,000.00	497 770.00
€ / R 14-Jun-13			Foreign Exchange Future	17	2,944	2,944,000.00	38 216 026.50
AU\$ / R 14-Jun-13			Foreign Exchange Future	13	4,468	4,468,000.00	43 018 924.00
CAD/ R 14-Jun-13			Foreign Exchange Future	1	25	25,000.00	239 800.00
CF CANDO CAEA 14-Jun-			Can-Do Future	2	10	100.00	250 000.00
CF CANDO CADV 5-Jul-13			Can-Do Future	2	10	100.00	325 000.00
CF CANDO CADZ 5-Jul-13			Can-Do Future	2	10	100.00	340 000.00
CF CANDO CAEB 5-Jul-13			Can-Do Future	2	10	100.00	320 000.00
\$ / R 16-Sep-13		C	Foreign Exchange Future	80	250,764	250,764,000.00	12 880 190 341.10
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	7	130	13,000,000.00	131 722 750.00
£ / R 16-Sep-13			Foreign Exchange Future	6	3,350	3,350,000.00	51 895 772.50
€ / R 16-Sep-13		P	Foreign Exchange Future	9	23,729	23,729,000.00	1 455 963 170.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	4	810	810,000.00	7 820 028.50
\$ / R 13-Dec-13			Foreign Exchange Future	13	1,486	1,486,000.00	15 282 558.80
£ / R 13-Dec-13			Foreign Exchange Future	1	852	852,000.00	13 205 659.20
AU\$ / R 13-Dec-13			Foreign Exchange Future	4	210	210,000.00	2 054 572.50
\$ / R 17-Mar-14		C	Foreign Exchange Future	5	589	589,000.00	6 643 053.70
£ / R 17-Mar-14			Foreign Exchange Future	1	129	129,000.00	2 071 998.00
€ / R 17-Mar-14			Foreign Exchange Future	2	210	210,000.00	2 889 180.00
<b>Total Futures</b>				<b>308</b>	<b>90,555</b>	<b>110,315,400.00</b>	<b>1,097,663,793.60</b>
<b>Total Options</b>				<b>24</b>	<b>249,777</b>	<b>249,777,000.00</b>	<b>14,084,781,108.10</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>332</b>	<b>340,332</b>	<b>360,092,400.00</b>	<b>15 182 444 901.70</b>