



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 24/06/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 8-Jul-13			Any day expiry	2	449	449,000.00	4 542 353.40
CF CANDO CAEH 23-Jul-1			Can-Do Future	4	30,000	30,000.00	1 899 900.00
DAUS 22-Jul-13		C	Any day expiry	4	2,000	2,000,000.00	222 000 000.00
\$ / R 16-Sep-13			Foreign Exchange Future	115	32,177	32,177,000.00	1 236 711 752.30
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	8	80	8,000,000.00	82 018 200.00
£ / R 16-Sep-13			Foreign Exchange Future	7	1,712	1,712,000.00	27 167 858.60
€ / R 16-Sep-13			Foreign Exchange Future	7	1,327	1,327,000.00	17 968 193.20
AU\$ / R 16-Sep-13			Foreign Exchange Future	2	125	125,000.00	1 174 000.00
NZ\$ / R 16-Sep-13			Foreign Exchange Future	2	5,000	5,000,000.00	39 550 500.00
\$ / R 13-Dec-13			Foreign Exchange Future	14	48,904	48,904,000.00	10 564 920 296.10
€ / R 13-Dec-13			Foreign Exchange Future	2	26	26,000.00	353 370.80
AU\$ / R 13-Dec-13			Foreign Exchange Future	3	171	171,000.00	1 610 900.50
\$ / R 17-Mar-14			Foreign Exchange Future	2	100	100,000.00	1 051 205.00
<b>Total Futures</b>				<b>163</b>	<b>69,616</b>	<b>47,566,000.00</b>	<b>493,397,979.90</b>
<b>Total Options</b>				<b>9</b>	<b>52,455</b>	<b>52,455,000.00</b>	<b>11,707,570,550.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>172</b>	<b>122,071</b>	<b>100,021,000.00</b>	<b>12 200 968 529.90</b>