



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 22/04/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 28-May-13		C	Any day expiry	4	30,000	30,000,000.00	3 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	116	69,550	69,550,000.00	649 703 835.00
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	3	9	900,000.00	8 424 000.00
£ / R 14-Jun-13			Foreign Exchange Future	9	170	170,000.00	2 420 560.80
¥ / R 14-Jun-13			Foreign Exchange Future	2	202	20,200,000.00	1 875 974.00
€ / R 14-Jun-13			Foreign Exchange Future	8	295	295,000.00	3 596 626.60
AU\$ / R 14-Jun-13			Foreign Exchange Future	2	13	13,000.00	124 174.50
DAUS 26-Jun-13		C	Any day expiry	4	30,000	30,000,000.00	3 000.00
DAUS 26-Jul-13		C	Any day expiry	4	30,000	30,000,000.00	3 000.00
DAUS 31-Jul-13			Any day expiry	1	3,000	3,000,000.00	28 266 000.00
DAUS 26-Aug-13		C	Any day expiry	4	30,000	30,000,000.00	3 000.00
\$ / R 16-Sep-13			Foreign Exchange Future	8	1,217	1,217,000.00	11 532 408.50
DAUS 26-Sep-13		C	Any day expiry	4	30,000	30,000,000.00	3 000.00
DAUS 28-Oct-13		C	Any day expiry	2	15,000	15,000,000.00	1 500.00
\$ / R 13-Dec-13			Foreign Exchange Future	16	3,029	3,029,000.00	572 627 832.50
£ / R 13-Dec-13			Foreign Exchange Future	1	10	10,000.00	146 000.00
<b>Total Futures</b>				<b>163</b>	<b>76,295</b>	<b>97,184,000.00</b>	<b>723,517,411.90</b>
<b>Total Options</b>				<b>25</b>	<b>166,200</b>	<b>166,200,000.00</b>	<b>555,216,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>188</b>	<b>242,495</b>	<b>263,384,000.00</b>	<b>1 278 733 911.90</b>