



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 11/06/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Jun-13			Foreign Exchange Future	168	133,311	133,311,000.00	1 373 517 023.70
£ / R 14-Jun-13			Foreign Exchange Future	14	1,908	1,908,000.00	30 458 879.90
€ / R 14-Jun-13			Foreign Exchange Future	20	17,939	17,939,000.00	248 633 390.70
AU\$ / R 14-Jun-13			Foreign Exchange Future	9	9,526	9,526,000.00	91 360 388.80
CAD/ R 14-Jun-13			Foreign Exchange Future	1	3	3,000.00	30 126.00
\$ / R 16-Sep-13		C	Foreign Exchange Future	147	204,784	204,784,000.00	15 105 985 238.30
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	4	22	2,200,000.00	22 711 400.00
£ / R 16-Sep-13			Foreign Exchange Future	14	802	802,000.00	12 983 592.00
€ / R 16-Sep-13			Foreign Exchange Future	23	14,487	14,487,000.00	202 132 505.80
AU\$ / R 16-Sep-13			Foreign Exchange Future	2	125	125,000.00	1 209 092.50
CAD/ R 16-Sep-13			Foreign Exchange Future	1	25	25,000.00	254 325.00
\$ / R 13-Dec-13		P	Foreign Exchange Future	37	61,162	61,162,000.00	12 936 421 578.50
£ / R 13-Dec-13			Foreign Exchange Future	3	310	310,000.00	5 091 850.00
¥ / R 13-Dec-13			Foreign Exchange Future	2	50	5,000,000.00	542 750.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	3	8,076	8,076,000.00	78 788 256.80
\$ / R 17-Mar-14			Foreign Exchange Future	2	17,765	17,765,000.00	187 880 863.50
£ / R 17-Mar-14			Foreign Exchange Future	1	50	50,000.00	826 175.00
€ / R 17-Mar-14			Foreign Exchange Future	2	2,877	2,877,000.00	43 240 734.60
<b>Total Futures</b>				<b>435</b>	<b>336,425</b>	<b>343,553,000.00</b>	<b>3,652,098,341.10</b>
<b>Total Options</b>				<b>18</b>	<b>136,797</b>	<b>136,797,000.00</b>	<b>26,689,969,830.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>453</b>	<b>473,222</b>	<b>480,350,000.00</b>	<b>30 342 068 171.10</b>