



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 03/07/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
\$ / R 8-Jul-13			Any day expiry	2	950	950,000.00	9 553 675.00
\$ / R 16-Sep-13		P	Foreign Exchange Future	88	26,511	26,511,000.00	269 549 130.00
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	6	14	1,400,000.00	14 263 500.00
£ / R 16-Sep-13			Foreign Exchange Future	6	4,011	4,011,000.00	61 961 328.50
¥ / R 16-Sep-13			Foreign Exchange Future	1	75	7,500,000.00	767 287.50
€ / R 16-Sep-13			Foreign Exchange Future	5	2,036	2,036,000.00	26 911 667.00
\$ / R 13-Dec-13			Foreign Exchange Future	6	7,404	7,404,000.00	75 688 761.00
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	5	500,000.00	5 163 250.00
£ / R 13-Dec-13			Foreign Exchange Future	6	6,642	6,642,000.00	102 815 534.00
€ / R 13-Dec-13			Foreign Exchange Future	5	2,823	2,823,000.00	35 612 490.40
\$ / R 17-Mar-14			Foreign Exchange Future	1	750	750,000.00	7 845 375.00
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	5 230 250.00
£ / R 17-Mar-14			Foreign Exchange Future	2	750	750,000.00	11 965 800.00
€ / R 17-Mar-14			Foreign Exchange Future	2	750	750,000.00	10 192 450.00
<b>Total Futures</b>				<b>130</b>	<b>52,526</b>	<b>62,327,000.00</b>	<b>635,487,638.40</b>
<b>Total Options</b>				<b>2</b>	<b>200</b>	<b>200,000.00</b>	<b>2,032,860.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>132</b>	<b>52,726</b>	<b>62,527,000.00</b>	<b>637 520 498.40</b>