



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 19/02/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAD 19-Feb-13			Any day expiry	7	9,000	9,000,000.00	83 099 600.00
DAEU 19-Feb-13			Any day expiry	1	8,000	8,000,000.00	95 045 600.00
DANZ 28-Feb-13			Any day expiry	6	11,000	11,000,000.00	462 695 600.00
\$ / R 18-Mar-13			Foreign Exchange Future	61	10,873	10,873,000.00	97 231 760.40
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	1	1	100,000.00	896 250.00
£ / R 18-Mar-13			Foreign Exchange Future	9	1,436	1,436,000.00	19 892 442.50
¥ / R 18-Mar-13			Foreign Exchange Future	1	25	2,500,000.00	240 000.00
€ / R 18-Mar-13			Foreign Exchange Future	4	623	623,000.00	7 441 135.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	5	1,622	1,622,000.00	14 971 140.60
\$ / R 14-Jun-13			Foreign Exchange Future	12	2,502	2,502,000.00	61 571 103.40
¥ / R 14-Jun-13			Foreign Exchange Future	1	25	2,500,000.00	243 500.00
€ / R 14-Jun-13			Foreign Exchange Future	4	557	557,000.00	6 736 078.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	8	95	95,000.00	882 725.00
\$ / R 16-Sep-13			Foreign Exchange Future	1	48	48,000.00	440 500.80
€ / R 16-Sep-13			Foreign Exchange Future	2	700	700,000.00	8 587 560.00
\$ / R 13-Dec-13			Foreign Exchange Future	2	29	29,000.00	269 172.80
<b>Total Futures</b>				<b>120</b>	<b>37,536</b>	<b>42,585,000.00</b>	<b>372,244,168.50</b>
<b>Total Options</b>				<b>5</b>	<b>9,000</b>	<b>9,000,000.00</b>	<b>488,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>125</b>	<b>46,536</b>	<b>51,585,000.00</b>	<b>860 244 168.50</b>