



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 20/03/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Jun-13			Foreign Exchange Future	117	79,861	79,861,000.00	748 584 005.10
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	4	78	7,800,000.00	72 887 880.00
£ / R 14-Jun-13			Foreign Exchange Future	23	10,921	10,921,000.00	154 015 906.00
€ / R 14-Jun-13			Foreign Exchange Future	20	3,128	3,128,000.00	37 977 082.70
AU\$ / R 14-Jun-13			Foreign Exchange Future	9	2,044	2,044,000.00	19 721 674.00
\$ / R 16-Sep-13			Foreign Exchange Future	5	6,963	6,963,000.00	66 270 247.50
£ / R 16-Sep-13			Foreign Exchange Future	3	900	900,000.00	12 829 125.00
€ / R 16-Sep-13			Foreign Exchange Future	1	25	25,000.00	308 330.00
CHF / R 16-Sep-13			Foreign Exchange Future	1	25	25,000.00	252 025.00
\$ / R 13-Dec-13			Foreign Exchange Future	2	318	318,000.00	3 048 962.50
£ / R 13-Dec-13			Foreign Exchange Future	2	18	18,000.00	261 981.00
<b>Total Futures</b>				<b>187</b>	<b>104,281</b>	<b>112,003,000.00</b>	<b>1,116,157,218.80</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>187</b>	<b>104,281</b>	<b>112,003,000.00</b>	<b>1 116 157 218.80</b>