



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 07/05/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DANZ 9-May-13			Any day expiry	2	15,000	15,000,000.00	114 453 000.00
DAUS 14-May-13	9.05	P	Any day expiry	2	10,000	10,000,000.00	650 000 000.00
DAUS 30-May-13			Any day expiry	2	25,000	25,000,000.00	226 490 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	56	28,423	28,423,000.00	2 287 773 376.90
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	4	20	2,000,000.00	18 151 750.00
£ / R 14-Jun-13			Foreign Exchange Future	3	506	506,000.00	7 106 701.60
€ / R 14-Jun-13			Foreign Exchange Future	14	5,058	5,058,000.00	60 244 660.40
AU\$ / R 14-Jun-13			Foreign Exchange Future	8	4,116	4,116,000.00	37 949 674.50
CAD/ R 14-Jun-13			Foreign Exchange Future	2	13	13,000.00	117 119.00
\$ / R 16-Sep-13			Foreign Exchange Future	9	2,600	2,600,000.00	23 917 049.50
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	1	5	500,000.00	4 594 750.00
£ / R 16-Sep-13			Foreign Exchange Future	1	500	500,000.00	7 103 250.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	2	525	525,000.00	4 873 925.00
£ / R 13-Dec-13			Foreign Exchange Future	2	750	750,000.00	10 775 250.00
<b>Total Futures</b>				<b>104</b>	<b>64,766</b>	<b>67,241,000.00</b>	<b>612,697,006.90</b>
<b>Total Options</b>				<b>4</b>	<b>27,750</b>	<b>27,750,000.00</b>	<b>2,840,853,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>108</b>	<b>92,516</b>	<b>94,991,000.00</b>	<b>3 453 550 506.90</b>