



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 10/06/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Jun-13			Foreign Exchange Future	102	81,519	81,519,000.00	830 416 957.80
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	2	201	20,100,000.00	205 355 670.00
£ / R 14-Jun-13			Foreign Exchange Future	3	3	3,000.00	47 389.00
¥ / R 14-Jun-13			Foreign Exchange Future	2	33,086	3,308,600,000.00	339 965 267.20
€ / R 14-Jun-13			Foreign Exchange Future	28	12,299	12,299,000.00	165 469 717.50
AU\$ / R 14-Jun-13			Foreign Exchange Future	5	1,121	1,121,000.00	10 711 505.50
CAD/ R 14-Jun-13			Foreign Exchange Future	1	25	25,000.00	248 650.00
CF CANDO CACZ 14-Jun-			Can-Do Future	1	3,055	3,055.00	0.31
DAUS 24-Jun-13	10.17	C	Any day expiry	6	2,380	2,380,000.00	440 300 000.00
DAUS 8-Jul-13			Any day expiry	7	2,672	2,672,000.00	309 841 564.80
\$ / R 16-Sep-13			Foreign Exchange Future	86	11,920	11,920,000.00	122 965 616.40
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	1	200	20,000,000.00	207 094 000.00
£ / R 16-Sep-13			Foreign Exchange Future	8	2,305	2,305,000.00	36 887 809.00
¥ / R 16-Sep-13			Foreign Exchange Future	2	275	27,500,000.00	2 867 125.00
€ / R 16-Sep-13		C	Foreign Exchange Future	10	48,900	48,900,000.00	5 532 756 725.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	2	50	50,000.00	483 412.50
CF CANDO CADU 16-Sep			Can-Do Future	2	5,000	5,000.00	540 000.00
\$ / R 13-Dec-13			Foreign Exchange Future	24	41,779	41,779,000.00	437 866 661.00
¥ / R 13-Dec-13			Foreign Exchange Future	2	14,225	1,422,500,000.00	150 404 565.00
€ / R 13-Dec-13			Foreign Exchange Future	1	11,189	11,189,000.00	154 823 311.90
<b>Total Futures</b>				<b>282</b>	<b>221,224</b>	<b>4,963,890,055.00</b>	<b>2,704,345,947.91</b>
<b>Total Options</b>				<b>13</b>	<b>50,980</b>	<b>50,980,000.00</b>	<b>6,244,700,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>295</b>	<b>272,204</b>	<b>5,014,870,055.00</b>	<b>8 949 045 947.91</b>