



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 31/01/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 7-Feb-13		P	Any day expiry	2	10,000	10,000,000.00	1 000.00
DAFR 13-Feb-13		P	Any day expiry	4	10,000	10,000,000.00	1 021 000 000.00
DAUS 14-Feb-13		P	Any day expiry	4	30,000	30,000,000.00	1 245 001 500.00
\$ / R 18-Mar-13			Foreign Exchange Future	81	27,766	27,766,000.00	251 829 154.40
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	3	29	2,900,000.00	26 293 500.00
£ / R 18-Mar-13			Foreign Exchange Future	5	1,304	1,304,000.00	18 656 142.00
€ / R 18-Mar-13			Foreign Exchange Future	6	1,005	1,005,000.00	12 312 920.00
AUS\$ / R 18-Mar-13			Foreign Exchange Future	2	504	504,000.00	4 731 526.00
CHF / R 18-Mar-13			Foreign Exchange Future	3	5,000	5,000,000.00	49 697 500.00
\$ / R 14-Jun-13			Foreign Exchange Future	18	3,581	3,581,000.00	32 708 089.50
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	1	5	500,000.00	4 579 500.00
€ / R 14-Jun-13			Foreign Exchange Future	2	750	750,000.00	9 317 625.00
AUS\$ / R 14-Jun-13			Foreign Exchange Future	6	1,026	1,026,000.00	9 653 763.80
\$ / R 16-Sep-13			Foreign Exchange Future	1	300	300,000.00	2 759 250.00
\$ / R 13-Dec-13			Foreign Exchange Future	2	1,590	1,590,000.00	14 987 832.00
<b>Total Futures</b>				<b>130</b>	<b>42,860</b>	<b>46,226,000.00</b>	<b>437,526,802.70</b>
<b>Total Options</b>				<b>10</b>	<b>50,000</b>	<b>50,000,000.00</b>	<b>2,266,002,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>140</b>	<b>92,860</b>	<b>96,226,000.00</b>	<b>2 703 529 302.70</b>