



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 13/02/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAFR 13-Feb-13	9.78	C	Any day expiry	4	8,000	8,000,000.00	153 000 000.00
DANZ 14-Feb-13			Any day expiry	5	14,000	14,000,000.00	196 915 000.00
DAUS 15-Feb-13	9.00	C	Any day expiry	8	40,000	40,000,000.00	348 000 000.00
DAAD 19-Feb-13			Any day expiry	4	8,000	8,000,000.00	244 500 800.00
DAEU 19-Feb-13		P	Any day expiry	3	8,000	8,000,000.00	448 320 000.00
\$ / R 18-Mar-13			Foreign Exchange Future	83	26,215	26,215,000.00	233 887 841.90
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	2	10	1,000,000.00	8 893 250.00
£ / R 18-Mar-13			Foreign Exchange Future	21	4,635	4,635,000.00	64 657 103.50
€ / R 18-Mar-13			Foreign Exchange Future	13	4,800	4,800,000.00	57 757 040.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	3	1,500	1,500,000.00	13 779 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	18	24,593	24,593,000.00	3 351 536 805.50
£ / R 14-Jun-13			Foreign Exchange Future	11	2,000	2,000,000.00	28 344 865.00
€ / R 14-Jun-13			Foreign Exchange Future	5	1,863	1,863,000.00	272 669 288.10
AU\$ / R 14-Jun-13			Foreign Exchange Future	2	750	750,000.00	6 909 375.00
£ / R 16-Sep-13			Foreign Exchange Future	1	200	200,000.00	2 869 700.00
<b>Total Futures</b>				<b>160</b>	<b>59,366</b>	<b>60,356,000.00</b>	<b>578,120,069.00</b>
<b>Total Options</b>				<b>23</b>	<b>85,200</b>	<b>85,200,000.00</b>	<b>4,853,920,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>183</b>	<b>144,566</b>	<b>145,556,000.00</b>	<b>5 432 040 069.00</b>