



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 08/05/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DANZ 9-May-13			Any day expiry	8	45,000	45,000,000.00	1 014 490 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	50	26,957	26,957,000.00	244 813 071.60
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	3	15	1,500,000.00	13 612 750.00
£ / R 14-Jun-13			Foreign Exchange Future	3	60	60,000.00	848 160.00
€ / R 14-Jun-13			Foreign Exchange Future	12	1,293	1,293,000.00	15 683 980.10
AU\$ / R 14-Jun-13			Foreign Exchange Future	2	501	501,000.00	4 647 713.60
CAD/ R 14-Jun-13			Foreign Exchange Future	7	31	31,000.00	279 791.00
\$ / R 16-Sep-13			Foreign Exchange Future	5	1,096	1,096,000.00	10 093 301.80
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	50	50,000.00	467 400.00
<b>Total Futures</b>				<b>85</b>	<b>50,003</b>	<b>51,488,000.00</b>	<b>443,936,168.10</b>
<b>Total Options</b>				<b>6</b>	<b>25,000</b>	<b>25,000,000.00</b>	<b>861,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>91</b>	<b>75,003</b>	<b>76,488,000.00</b>	<b>1 304 936 168.10</b>