



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 17/05/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 17-May-13			Any day expiry	3	60,000	60,000,000.00	835 335 000.00
DAUS 20-May-13	9.42	P	Any day expiry	2	10,000	10,000,000.00	462 000 000.00
DAUS 28-May-13			Any day expiry	2	3,500	3,500,000.00	33 022 500.00
\$ / R 14-Jun-13		C	Foreign Exchange Future	125	52,333	52,333,000.00	578 923 525.90
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	9	44	4,400,000.00	41 544 150.00
£ / R 14-Jun-13			Foreign Exchange Future	7	1,225	1,225,000.00	17 548 815.00
€ / R 14-Jun-13			Foreign Exchange Future	8	10,137	10,137,000.00	123 152 916.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	4	601	601,000.00	5 524 945.00
DAUS 26-Jun-13	9.60	C	Any day expiry	4	30,000	30,000,000.00	3 000.00
DAUS 26-Jul-13	9.60	C	Any day expiry	4	30,000	30,000,000.00	3 000.00
DAUS 26-Aug-13	9.60	C	Any day expiry	4	30,000	30,000,000.00	3 000.00
\$ / R 16-Sep-13			Foreign Exchange Future	26	3,258	3,258,000.00	31 090 890.00
£ / R 16-Sep-13			Foreign Exchange Future	2	50	50,000.00	727 500.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	1	10	10,000.00	92 290.00
DAUS 26-Sep-13	9.60	C	Any day expiry	4	30,000	30,000,000.00	3 000.00
DAUS 28-Oct-13	9.60	C	Any day expiry	4	30,000	30,000,000.00	3 000.00
DAUS 27-Nov-13		C	Any day expiry	2	15,000	15,000,000.00	1 500.00
\$ / R 13-Dec-13			Foreign Exchange Future	5	3,455	3,455,000.00	33 369 429.00
<b>Total Futures</b>				<b>188</b>	<b>124,173</b>	<b>128,529,000.00</b>	<b>1,245,031,960.90</b>
<b>Total Options</b>				<b>28</b>	<b>185,440</b>	<b>185,440,000.00</b>	<b>917,316,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>216</b>	<b>309,613</b>	<b>313,969,000.00</b>	<b>2 162 348 460.90</b>