



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 15/02/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 15-Feb-13			Any day expiry	3	6,000	6,000,000.00	97 818 600.00
DAAD 19-Feb-13	9.12	C	Any day expiry	2	8,000	8,000,000.00	332 000 000.00
DAEU 21-Feb-13			Any day expiry	8	52,500	52,500,000.00	4 029 369 250.00
DAFR 21-Feb-13	9.57	C	Any day expiry	2	5,000	5,000,000.00	367 000 000.00
DANZ 28-Feb-13			Any day expiry	2	5,000	5,000,000.00	37 377 500.00
\$ / R 18-Mar-13			Foreign Exchange Future	101	40,308	40,308,000.00	450 491 902.70
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	4	51	5,100,000.00	45 138 000.00
£ / R 18-Mar-13			Foreign Exchange Future	13	1,901	1,901,000.00	26 096 668.50
€ / R 18-Mar-13			Foreign Exchange Future	9	2,182	2,182,000.00	25 736 889.20
AU\$ / R 18-Mar-13			Foreign Exchange Future	3	560	560,000.00	5 111 420.00
CAD/ R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	220 275.00
\$ / R 14-Jun-13			Foreign Exchange Future	23	37,506	37,506,000.00	3 261 837 097.80
£ / R 14-Jun-13			Foreign Exchange Future	3	404	404,000.00	5 613 372.00
€ / R 14-Jun-13			Foreign Exchange Future	9	2,951	2,951,000.00	35 279 944.70
AU\$ / R 14-Jun-13			Foreign Exchange Future	1	40	40,000.00	366 720.00
\$ / R 16-Sep-13			Foreign Exchange Future	2	105	105,000.00	951 542.50
\$ / R 13-Dec-13			Foreign Exchange Future	1	30	30,000.00	275 070.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	75	75,000.00	696 637.50
Total Futures				169	69,138	74,187,000.00	686,055,889.90
Total Options				19	93,500	93,500,000.00	8,035,325,000.00
Grand Total for Currency Future Turnover Summary				188	162,638	167,687,000.00	8 721 380 889.90