



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 18/02/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAD 19-Feb-13			Any day expiry	2	8,000	8,000,000.00	73 165 600.00
DAEU 21-Feb-13			Any day expiry	8	56,500	56,500,000.00	2 812 751 900.00
DAFR 21-Feb-13		C	Any day expiry	2	5,000	5,000,000.00	330 000 000.00
DANZ 28-Feb-13			Any day expiry	2	2,000	2,000,000.00	15 181 800.00
\$ / R 18-Mar-13			Foreign Exchange Future	45	19,100	19,100,000.00	169 476 530.50
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	3	40	4,000,000.00	35 507 600.00
£ / R 18-Mar-13			Foreign Exchange Future	7	1,088	1,088,000.00	14 913 627.00
€ / R 18-Mar-13			Foreign Exchange Future	12	2,988	2,988,000.00	35 412 974.60
CAD/ R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	220 425.00
\$ / R 14-Jun-13			Foreign Exchange Future	12	6,316	6,316,000.00	56 892 426.30
£ / R 14-Jun-13			Foreign Exchange Future	1	300	300,000.00	4 159 200.00
¥ / R 14-Jun-13			Foreign Exchange Future	1	25	2,500,000.00	240 000.00
€ / R 14-Jun-13			Foreign Exchange Future	1	100	100,000.00	1 206 600.00
\$ / R 16-Sep-13			Foreign Exchange Future	1	48	48,000.00	436 320.00
€ / R 16-Sep-13			Foreign Exchange Future	1	600	600,000.00	7 298 400.00
\$ / R 13-Dec-13			Foreign Exchange Future	1	4	4,000.00	36 778.80
Total Futures				93	47,134	53,569,000.00	490,900,182.20
Total Options				7	55,000	55,000,000.00	3,066,000,000.00
Grand Total for Currency Future Turnover Summary				100	102,134	108,569,000.00	3 556 900 182.20