



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 18/03/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Mar-13			Foreign Exchange Future	132	324,673	324,673,000.00	2,980,733,591.80
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	3	124	12,400,000.00	113,576,560.00
£ / R 18-Mar-13			Foreign Exchange Future	11	6,481	6,481,000.00	89,754,008.40
¥ / R 18-Mar-13			Foreign Exchange Future	3	22,228	2,222,800,000.00	215,819,062.00
€ / R 18-Mar-13			Foreign Exchange Future	12	9,732	9,732,000.00	115,461,297.70
AU\$ / R 18-Mar-13			Foreign Exchange Future	2	21,021	21,021,000.00	200,160,545.20
CF CANDO CACE 18-Mar			Can-Do Future	1	4,500	4,500,000.00	717,300.00
CF CANDO CACI 18-Mar			Can-Do Future	1	37,000	37,000,000.00	0.00
CF CANDO CACN 18-Mar			Can-Do Future	2	16,000	16,000,000.00	-3,350,400.00
CF CANDO CACO 18-Mar			Can-Do Future	2	7,500	7,500,000.00	-1,388,250.00
CF CANDO CACQ 18-Mar			Can-Do Future	1	64,000	64,000,000.00	10,201,600.00
CF CANDO CACR 18-Mar			Can-Do Future	1	65,200	65,200,000.00	3,872,880.00
CHF / R 18-Mar-13			Foreign Exchange Future	2	100	100,000.00	972,485.00
DAUS 28-Mar-13			Any day expiry	4	4,000	4,000,000.00	36,907,200.00
\$ / R 14-Jun-13			Foreign Exchange Future	93	147,793	147,793,000.00	3,326,961,772.70
£ / R 14-Jun-13			Foreign Exchange Future	3	32	32,000.00	450,895.80
¥ / R 14-Jun-13			Foreign Exchange Future	1	20	2,000,000.00	194,462.00
€ / R 14-Jun-13			Foreign Exchange Future	12	1,782	1,782,000.00	21,458,043.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	4	316	316,000.00	3,025,714.30
CF CANDO CADE 14-Jun-			Can-Do Future	3	200	200.00	47,000.00
CF CANDO CADF 14-Jun-			Can-Do Future	3	200	200.00	61,000.00
CF CANDO CADG 14-Jun			Can-Do Future	1	2,500	2,500.00	150,000.00
\$ / R 16-Sep-13			Foreign Exchange Future	5	22,238	22,238,000.00	208,737,063.50
£ / R 16-Sep-13			Foreign Exchange Future	2	100	100,000.00	1,422,682.50
¥ / R 16-Sep-13			Foreign Exchange Future	1	25	2,500,000.00	247,500.00
€ / R 16-Sep-13			Foreign Exchange Future	1	50	50,000.00	615,640.00
CHF / R 16-Sep-13			Foreign Exchange Future	1	50	50,000.00	501,045.00
\$ / R 13-Dec-13			Foreign Exchange Future	2	11,250	11,250,000.00	107,439,210.00
\$ / R 17-Mar-14	11.00	C	Foreign Exchange Future	5	1,904	1,904,000.00	19,888,277.40

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
Total Futures				299	763,015	2,977,420,900.00	5,429,380,008.90
Total Options				15	8,004	8,004,000.00	2,025,258,177.40
Grand Total for Currency Future Turnover Summary				314	771,019	2,985,424,900.00	7,454,638,186.30