



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 28/03/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 28-Mar-13			Any day expiry	2	30,000	30,000,000.00	276 429 000.00
DANZ 4-Apr-13			Any day expiry	4	13,500	13,500,000.00	103 969 300.00
\$ / R 14-Jun-13			Foreign Exchange Future	72	34,278	34,278,000.00	2 507 923 242.40
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	3	9	900,000.00	8 386 750.00
£ / R 14-Jun-13			Foreign Exchange Future	8	42	42,000.00	593 522.50
€ / R 14-Jun-13			Foreign Exchange Future	10	468	468,000.00	5 590 015.10
AUS\$ / R 14-Jun-13			Foreign Exchange Future	3	30	30,000.00	290 705.00
\$ / R 16-Sep-13			Foreign Exchange Future	4	75	75,000.00	707 406.80
Total Futures				105	69,602	70,493,000.00	633,489,941.80
Total Options				1	8,800	8,800,000.00	2,270,400,000.00
Grand Total for Currency Future Turnover Summary				106	78,402	79,293,000.00	2 903 889 941.80