



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 28/02/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAEU 1-Mar-13		C	Any day expiry	1	5,000	5,000,000.00	175 500 000.00
DANZ 28-Feb-13			Any day expiry	4	66,000	66,000,000.00	489 090 800.00
DACA 11-Mar-13			Any day expiry	2	5,000	5,000,000.00	43 576 500.00
DAUS 12-Mar-13			Any day expiry	2	40,000	40,000,000.00	358 380 000.00
\$ / R 18-Mar-13			Foreign Exchange Future	127	46,471	46,471,000.00	415 239 673.10
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	4	20	2,000,000.00	17 929 000.00
£ / R 18-Mar-13			Foreign Exchange Future	20	3,763	3,763,000.00	51 296 955.70
€ / R 18-Mar-13			Foreign Exchange Future	13	6,892	6,892,000.00	80 831 107.60
AU\$ / R 18-Mar-13			Foreign Exchange Future	8	935	935,000.00	8 525 840.00
\$ / R 14-Jun-13			Foreign Exchange Future	29	33,763	33,763,000.00	305 067 491.50
£ / R 14-Jun-13			Foreign Exchange Future	3	900	900,000.00	12 431 200.00
€ / R 14-Jun-13			Foreign Exchange Future	11	3,193	3,193,000.00	37 794 231.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	7	856	856,000.00	7 845 855.00
DAUS 31-Jul-13			Any day expiry	1	3,000	3,000,000.00	27 470 700.00
\$ / R 16-Sep-13		P	Foreign Exchange Future	6	2,831	2,831,000.00	244 762 381.40
AU\$ / R 16-Sep-13			Foreign Exchange Future	1	500	500,000.00	4 604 500.00
\$ / R 13-Dec-13			Foreign Exchange Future	3	20	20,000.00	186 155.00
Total Futures				236	213,542	215,522,000.00	1,880,818,045.40
Total Options				6	5,602	5,602,000.00	399,714,344.90
Grand Total for Currency Future Turnover Summary				242	219,144	221,124,000.00	2 280 532 390.30