



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 31/05/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DANZ 31-May-13			Any day expiry	3	30,000	30,000,000.00	243 063 000.00
DANZ 5-Jun-13		P	Any day expiry	4	10,000	10,000,000.00	110 000 500.00
\$ / R 14-Jun-13			Foreign Exchange Future	214	57,946	57,946,000.00	589 875 802.20
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	3	31	3,100,000.00	31 647 000.00
£ / R 14-Jun-13			Foreign Exchange Future	26	5,735	5,735,000.00	87 676 168.80
€ / R 14-Jun-13			Foreign Exchange Future	14	3,793	3,793,000.00	50 335 801.20
AUS\$ / R 14-Jun-13			Foreign Exchange Future	13	2,060	2,060,000.00	20 184 847.00
CAD/ R 14-Jun-13			Foreign Exchange Future	1	24	24,000.00	237 432.00
\$ / R 16-Sep-13			Foreign Exchange Future	91	45,852	45,852,000.00	1 947 580 321.70
\$ / R MAXI 16-Sep-13	10.35	C	Foreign Exchange Future	3	400	40,000,000.00	2 472 480 000 000.00
£ / R 16-Sep-13			Foreign Exchange Future	6	4,818	4,818,000.00	75 580 406.00
€ / R 16-Sep-13			Foreign Exchange Future	4	6,752	6,752,000.00	90 227 451.00
AUS\$ / R 16-Sep-13			Foreign Exchange Future	7	1,338	1,338,000.00	13 211 139.00
CF CANDO CADU 16-Sep			Can-Do Future	1	5,000	5,000.00	490 000.00
\$ / R 13-Dec-13			Foreign Exchange Future	10	1,316	1,316,000.00	13 680 547.10
£ / R 13-Dec-13			Foreign Exchange Future	1	750	750,000.00	11 931 000.00
€ / R 13-Dec-13			Foreign Exchange Future	5	1,701	1,701,000.00	23 080 315.80
AUS\$ / R 13-Dec-13			Foreign Exchange Future	2	51	51,000.00	503 481.50
AUS\$ / R 17-Mar-14			Foreign Exchange Future	2	20	20,000.00	204 500.00
Total Futures				396	161,842	159,916,000.00	1,668,166,713.30
Total Options				14	15,745	55,345,000.00	2,474,121,343,000.00
Grand Total for Currency Future Turnover Summary				410	177,587	215,261,000.00	2 475 789 509 713.30