



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 12/03/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Mar-13			Foreign Exchange Future	50	49,963	49,963,000.00	458 427 963.70
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	4	20	2,000,000.00	18 341 250.00
£ / R 18-Mar-13			Foreign Exchange Future	11	3,139	3,139,000.00	42 735 339.10
€ / R 18-Mar-13			Foreign Exchange Future	8	2,102	2,102,000.00	25 035 901.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	11	4,349	4,349,000.00	41 076 666.40
NZ\$ / R 18-Mar-13			Foreign Exchange Future	5	53,000	53,000,000.00	399 987 400.00
\$ / R 14-Jun-13			Foreign Exchange Future	76	34,631	34,631,000.00	724 800 869.00
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	3	60	6,000,000.00	55 754 500.00
£ / R 14-Jun-13			Foreign Exchange Future	13	2,856	2,856,000.00	39 392 883.70
€ / R 14-Jun-13			Foreign Exchange Future	7	1,305	1,305,000.00	15 775 473.20
AU\$ / R 14-Jun-13			Foreign Exchange Future	10	2,635	2,635,000.00	24 951 962.00
DAUS 31-Jul-13			Any day expiry	1	5,000	5,000,000.00	46 402 500.00
\$ / R 16-Sep-13			Foreign Exchange Future	2	7,929	7,929,000.00	74 140 241.50
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	1	5	500,000.00	4 670 000.00
£ / R 16-Sep-13			Foreign Exchange Future	1	500	500,000.00	6 951 750.00
€ / R 16-Sep-13			Foreign Exchange Future	1	750	750,000.00	9 122 625.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	2	750	750,000.00	7 100 625.00
\$ / R 13-Dec-13			Foreign Exchange Future	1	5	5,000.00	47 600.00
£ / R 13-Dec-13			Foreign Exchange Future	2	350	350,000.00	4 945 500.00
Total Futures				208	164,349	172,764,000.00	1,549,661,049.60
Total Options				1	5,000	5,000,000.00	450,000,000.00
Grand Total for Currency Future Turnover Summary				209	169,349	177,764,000.00	1 999 661 049.60