



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 13/03/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Mar-13			Foreign Exchange Future	81	164,385	164,385,000.00	1 518 906 233.50
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	7	57,380	5,738,000,000.00	53 188 289 750.00
£ / R 18-Mar-13			Foreign Exchange Future	11	561	561,000.00	7 712 751.80
€ / R 18-Mar-13			Foreign Exchange Future	1	10	10,000.00	119 999.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	10	4,565	4,565,000.00	43 274 721.50
CAD/ R 18-Mar-13			Foreign Exchange Future	4	4,000	4,000,000.00	36 062 800.00
NZ\$ / R 18-Mar-13			Foreign Exchange Future	1	1,000	1,000,000.00	7 606 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	107	140,940	140,940,000.00	1 389 392 402.90
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	3	6	600,000.00	5 610 000.00
£ / R 14-Jun-13			Foreign Exchange Future	6	765	765,000.00	10 640 208.00
¥ / R 14-Jun-13			Foreign Exchange Future	1	25	2,500,000.00	241 500.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	3	606	606,000.00	5 803 842.00
\$ / R 16-Sep-13			Foreign Exchange Future	7	3,031	3,031,000.00	28 689 654.20
AU\$ / R 16-Sep-13		P	Foreign Exchange Future	2	204	204,000.00	7 666 800.00
DAUS 22-Oct-13	10.07	C	Any day expiry	2	9,000	9,000,000.00	2 644 200 000.00
\$ / R 13-Dec-13			Foreign Exchange Future	9	1,047	1,047,000.00	9 947 725.80
\$ / R 13-Jun-14			Foreign Exchange Future	1	620	620,000.00	6 013 628.00
Total Futures				252	378,744	6,062,433,000.00	56,185,740,016.70
Total Options				4	9,401	9,401,000.00	2,724,438,000.00
Grand Total for Currency Future Turnover Summary				256	388,145	6,071,834,000.00	58 910 178 016.70