



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 16/05/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 17-May-13			Any day expiry	4	4,000	4,000,000.00	37 279 600.00
DAUS 23-May-13	9.34	C	Any day expiry	2	20,000	20,000,000.00	1 506 724 820.00
DAUS 28-May-13			Any day expiry	2	1,500	1,500,000.00	13 987 800.00
\$ / R 14-Jun-13			Foreign Exchange Future	141	58,759	58,759,000.00	4 163 963 183.80
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	15	67	6,700,000.00	62 777 950.00
£ / R 14-Jun-13			Foreign Exchange Future	8	171	171,000.00	2 441 941.00
€ / R 14-Jun-13			Foreign Exchange Future	21	36,757	36,757,000.00	443 328 291.80
AU\$ / R 14-Jun-13			Foreign Exchange Future	1	500	500,000.00	4 589 500.00
CAD/ R 14-Jun-13			Foreign Exchange Future	1	25	25,000.00	229 250.00
\$ / R 16-Sep-13			Foreign Exchange Future	38	15,775	15,775,000.00	149 186 609.20
€ / R 16-Sep-13			Foreign Exchange Future	1	500	500,000.00	6 115 250.00
DAUS 25-Oct-13	10.10	C	Any day expiry	2	9,000	9,000,000.00	2 079 960 000.00
\$ / R 13-Dec-13			Foreign Exchange Future	8	1,070	1,070,000.00	10 276 719.00
£ / R 13-Dec-13			Foreign Exchange Future	1	500	500,000.00	7 319 250.00
€ / R 13-Dec-13		C	Foreign Exchange Future	3	600	600,000.00	302 400 000.00
\$ / R 17-Mar-14			Foreign Exchange Future	1	780	780,000.00	7 572 240.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	10	10,000.00	91 340.00
Total Futures				236	98,114	104,747,000.00	1,086,658,924.80
Total Options				14	51,900	51,900,000.00	7,711,584,820.00
Grand Total for Currency Future Turnover Summary				250	150,014	156,647,000.00	8 798 243 744.80