



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 05/06/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DANZ 5-Jun-13			Any day expiry	6	17,000	17,000,000.00	134 066 500.00
\$ / R 14-Jun-13			Foreign Exchange Future	108	35,570	35,570,000.00	352 589 282.80
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	8	616	61,600,000.00	608 483 530.00
£ / R 14-Jun-13			Foreign Exchange Future	13	1,834	1,834,000.00	27 863 433.40
€ / R 14-Jun-13			Foreign Exchange Future	13	976	976,000.00	12 700 903.20
AU\$ / R 14-Jun-13			Foreign Exchange Future	6	5,450	5,450,000.00	51 788 600.00
DAUS 31-Jul-13			Any day expiry	1	3,000	3,000,000.00	30 210 000.00
\$ / R 16-Sep-13			Foreign Exchange Future	45	28,062	28,062,000.00	281 287 312.90
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	4	606	60,600,000.00	606 242 500.00
£ / R 16-Sep-13			Foreign Exchange Future	7	2,356	2,356,000.00	36 164 549.00
€ / R 16-Sep-13			Foreign Exchange Future	3	54	54,000.00	709 174.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	2	125	125,000.00	1 190 200.00
CAD/ R 16-Sep-13			Foreign Exchange Future	2	50	50,000.00	482 775.00
\$ / R 13-Dec-13			Foreign Exchange Future	10	780	780,000.00	7 951 108.80
£ / R 13-Dec-13			Foreign Exchange Future	1	20	20,000.00	316 000.00
¥ / R 13-Dec-13			Foreign Exchange Future	1	25	2,500,000.00	254 950.00
\$ / R 17-Mar-14		C	Foreign Exchange Future	3	750	750,000.00	261 750 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	6	840	840,000.00	285 378 450.00
Total Futures				233	96,614	220,067,000.00	2,153,179,269.10
Total Options				6	1,500	1,500,000.00	546,250,000.00
Grand Total for Currency Future Turnover Summary				239	98,114	221,567,000.00	2 699 429 269.10