



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 22/02/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAD 1-Mar-13	9.16	P	Any day expiry	2	5,000	5,000,000.00	324 000 000.00
DAEU 1-Mar-13	11.72	C	Any day expiry	2	5,000	5,000,000.00	470 000 000.00
DANZ 28-Feb-13			Any day expiry	4	10,000	10,000,000.00	489 190 000.00
DAUS 26-Feb-13			Any day expiry	4	150,000	150,000,000.00	1 689 670 000.00
DAEU 7-Mar-13		C	Any day expiry	4	10,000	10,000,000.00	831 000 000.00
\$ / R 18-Mar-13			Foreign Exchange Future	37	75,653	75,653,000.00	672 550 928.50
£ / R 18-Mar-13			Foreign Exchange Future	13	3,255	3,255,000.00	44 285 411.60
¥ / R 18-Mar-13			Foreign Exchange Future	7	21,978	2,197,800,000.00	209 465 724.60
€ / R 18-Mar-13			Foreign Exchange Future	9	3,083	3,083,000.00	36 402 292.70
AU\$ / R 18-Mar-13			Foreign Exchange Future	5	2,500	2,500,000.00	22 932 500.00
\$ / R 14-Jun-13			Foreign Exchange Future	14	22,620	22,620,000.00	3 279 252 986.50
£ / R 14-Jun-13			Foreign Exchange Future	1	500	500,000.00	6 880 750.00
€ / R 14-Jun-13			Foreign Exchange Future	7	2,350	2,350,000.00	61 359 420.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	2	1,000	1,000,000.00	9 222 750.00
\$ / R 13-Dec-13			Foreign Exchange Future	1	10	10,000.00	92 254.00
Total Futures				95	214,404	2,390,226,000.00	1,952,505,017.90
Total Options				17	98,545	98,545,000.00	6,193,800,000.00
Grand Total for Currency Future Turnover Summary				112	312,949	2,488,771,000.00	8 146 305 017.90