JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

# Currency Futures & Options Turnover Summary

Date: 27/02/2013

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Value in Rand |
|---|---|---|---|---|---|---|---|
| DAUS 27-Feb-13 | | | Any day expiry | 2 | 2,000 | 2,000,000.00 | 17 733 000.00 |
| DAGB 4-Mar-13 | | | Any day expiry | 2 | 4,000 | 4,000,000.00 | 53 693 600.00 |
| DAUS 12-Mar-13 | 8.86 | C | Any day expiry | 2 | 40,000 | 40,000,000.00 | 4 280 000 000.00 |
| $ / R 18-Mar-13 | | | Foreign Exchange Future | 68 | 28,645 | 28,645,000.00 | 254 594 641.00 |
| $ / R MAXI 18-Mar-13 | | | Foreign Exchange Future | 3 | 15 | 1,500,000.00 | 13 329 500.00 |
| £ / R 18-Mar-13 | | | Foreign Exchange Future | 24 | 8,136 | 8,136,000.00 | 109 348 990.00 |
| ¥ / R 18-Mar-13 | | | Foreign Exchange Future | 1 | 25 | 2,500,000.00 | 241 500.00 |
| € / R 18-Mar-13 | | | Foreign Exchange Future | 10 | 2,095 | 2,095,000.00 | 24 368 086.00 |
| AU$ / R 18-Mar-13 | | | Foreign Exchange Future | 6 | 1,051 | 1,051,000.00 | 9 495 299.00 |
| CF CANDO CACN 18-Mar | | | Can-Do Future | 1 | 8,000 | 8,000,000.00 | -424 000.00 |
| NZ$ / R 18-Mar-13 | | | Foreign Exchange Future | 1 | 2,000 | 2,000,000.00 | 14 605 400.00 |
| $ / R 14-Jun-13 | | | Foreign Exchange Future | 7 | 516 | 516,000.00 | 4 629 524.00 |
| £ / R 14-Jun-13 | | | Foreign Exchange Future | 6 | 1,550 | 1,550,000.00 | 21 093 525.00 |
| ¥ / R 14-Jun-13 | | | Foreign Exchange Future | 1 | 25 | 2,500,000.00 | 246 500.00 |
| € / R 14-Jun-13 | | | Foreign Exchange Future | 3 | 1,010 | 1,010,000.00 | 11 911 517.00 |
| AU$ / R 14-Jun-13 | | | Foreign Exchange Future | 8 | 344 | 344,000.00 | 3 126 677.50 |
| CAD/ R 14-Jun-13 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 218 750.00 |
| $ / R 13-Dec-13 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 92 260.00 |
| **Total Futures** | | | | **145** | **59,447** | **65,882,000.00** | **538,304,769.50** |
| **Total Options** | | | | **2** | **40,000** | **40,000,000.00** | **4,280,000,000.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **147** | **99,447** | **105,882,000.00** | **4 818 304 769.50** |