



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 14/03/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Mar-13			Foreign Exchange Future	59	60,573	60,573,000.00	560 871 653.10
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	5	25	2,500,000.00	23 101 000.00
£ / R 18-Mar-13			Foreign Exchange Future	17	2,961	2,961,000.00	40 910 746.40
€ / R 18-Mar-13			Foreign Exchange Future	14	3,835	3,835,000.00	45 867 452.90
AU\$ / R 18-Mar-13			Foreign Exchange Future	11	1,878	1,878,000.00	17 966 449.60
DAUS 28-Mar-13	9.24	P	Any day expiry	6	30,000	30,000,000.00	3 035 000 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	89	75,502	75,502,000.00	774 603 715.80
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	2	7	700,000.00	6 566 500.00
£ / R 14-Jun-13			Foreign Exchange Future	8	2,652	2,652,000.00	37 068 097.00
€ / R 14-Jun-13			Foreign Exchange Future	8	1,910	1,910,000.00	23 115 902.50
AU\$ / R 14-Jun-13			Foreign Exchange Future	14	1,602	1,602,000.00	15 418 831.40
\$ / R 16-Sep-13			Foreign Exchange Future	10	2,872	2,872,000.00	91 211 142.20
€ / R 16-Sep-13			Foreign Exchange Future	3	957	957,000.00	11 745 733.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	2	750	750,000.00	7 251 750.00
DAUS 22-Oct-13		C	Any day expiry	1	3,000	3,000,000.00	1 255 800 000.00
\$ / R 13-Dec-13			Foreign Exchange Future	8	2,784	2,784,000.00	26 611 368.80
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	60	60,000.00	583 260.00
\$ / R 17-Mar-14	9.25	P	Foreign Exchange Future	2	400	400,000.00	144 600 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	1,700	1,700,000.00	16 588 940.00
Total Futures				249	159,468	162,636,000.00	1,561,582,542.70
Total Options				12	34,000	34,000,000.00	4,573,300,000.00
Grand Total for Currency Future Turnover Summary				261	193,468	196,636,000.00	6 134 882 542.70