



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 25/03/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAGB 27-Mar-13			Any day expiry	2	6,000	6,000,000.00	84 361 800.00
DAUS 28-Mar-13			Any day expiry	2	5,000	5,000,000.00	46 438 000.00
DANZ 4-Apr-13			Any day expiry	4	8,000	8,000,000.00	62 012 800.00
\$ / R 14-Jun-13			Foreign Exchange Future	65	36,932	36,932,000.00	778 386 867.90
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	1	5	500,000.00	4 700 250.00
£ / R 14-Jun-13			Foreign Exchange Future	4	58	58,000.00	827 622.00
€ / R 14-Jun-13			Foreign Exchange Future	15	2,935	2,935,000.00	35 767 878.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	13	2,064	2,064,000.00	20 082 395.00
\$ / R 16-Sep-13			Foreign Exchange Future	7	804	804,000.00	7 605 268.00
£ / R 16-Sep-13			Foreign Exchange Future	3	593	593,000.00	8 529 885.00
€ / R 16-Sep-13			Foreign Exchange Future	2	334	334,000.00	4 108 033.00
\$ / R 13-Dec-13			Foreign Exchange Future	3	965	965,000.00	9 248 411.00
£ / R 13-Dec-13			Foreign Exchange Future	1	75	75,000.00	1 092 937.50
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	60	60,000.00	590 550.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	900	900,000.00	8 837 280.00
Total Futures				120	60,725	61,220,000.00	603,589,977.40
Total Options				4	4,000	4,000,000.00	469,000,000.00
Grand Total for Currency Future Turnover Summary				124	64,725	65,220,000.00	1 072 589 977.40