



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 23/05/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 23-May-13			Any day expiry	7	35,000	35,000,000.00	741 128 000.00
DANZ 31-May-13	7.79	P	Any day expiry	4	20,000	20,000,000.00	672 121 000.00
DAUS 28-May-13			Any day expiry	6	54,000	54,000,000.00	2 776 903 200.00
\$ / R 14-Jun-13			Foreign Exchange Future	147	25,089	25,089,000.00	241 794 815.30
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	7	29	2,900,000.00	27 870 000.00
£ / R 14-Jun-13			Foreign Exchange Future	6	1,562	1,562,000.00	22 694 619.00
¥ / R 14-Jun-13			Foreign Exchange Future	2	178	17,800,000.00	1 680 958.30
€ / R 14-Jun-13			Foreign Exchange Future	16	14,563	14,563,000.00	180 116 002.10
AU\$ / R 14-Jun-13			Foreign Exchange Future	4	925	925,000.00	8 616 430.00
CAD/ R 14-Jun-13			Foreign Exchange Future	1	25	25,000.00	233 787.50
DAUS 31-Jul-13			Any day expiry	1	5,000	5,000,000.00	48 430 000.00
\$ / R 16-Sep-13			Foreign Exchange Future	39	70,744	70,744,000.00	691 503 361.40
£ / R 16-Sep-13			Foreign Exchange Future	9	5,383	5,383,000.00	78 843 727.50
¥ / R 16-Sep-13			Foreign Exchange Future	2	50	5,000,000.00	481 452.50
€ / R 16-Sep-13			Foreign Exchange Future	6	4,231	4,231,000.00	53 131 324.20
AU\$ / R 16-Sep-13			Foreign Exchange Future	1	25	25,000.00	235 462.50
CHF / R 16-Sep-13			Foreign Exchange Future	1	25	25,000.00	250 337.50
\$ / R 13-Dec-13			Foreign Exchange Future	12	5,278	5,278,000.00	52 472 538.70
£ / R 13-Dec-13			Foreign Exchange Future	1	10	10,000.00	149 200.00
€ / R 13-Dec-13			Foreign Exchange Future	1	750	750,000.00	9 537 000.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	750	750,000.00	7 040 625.00
DAUS 26-May-14			Any day expiry	4	10,800	10,800,000.00	108 975 250.00
Total Futures				272	199,417	224,860,000.00	2,031,209,091.50
Total Options				6	55,000	55,000,000.00	3,693,000,000.00
Grand Total for Currency Future Turnover Summary				278	254,417	279,860,000.00	5 724 209 091.50