JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 27/05/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DANZ 31-May-13			Any day expiry	2	15,000	15,000,000.00	116 506 500.00
DAUS 29-May-13			Any day expiry	4	40,000	40,000,000.00	384 177 500.00
$ / R 14-Jun-13			Foreign Exchange Future	32	12,655	12,655,000.00	121 939 619.10
$ / R MAXI 14-Jun-13			Foreign Exchange Future	1	5	500,000.00	4 818 500.00
£ / R 14-Jun-13			Foreign Exchange Future	3	1,571	1,571,000.00	22 883 718.00
¥ / R 14-Jun-13			Foreign Exchange Future	4	173	17,300,000.00	1 633 784.30
€ / R 14-Jun-13			Foreign Exchange Future	4	4,955	4,955,000.00	61 822 125.00
AU$ / R 14-Jun-13			Foreign Exchange Future	3	1,540	1,540,000.00	14 316 300.00
$ / R 16-Sep-13			Foreign Exchange Future	11	3,589	3,589,000.00	35 066 485.60
$ / R MAXI 16-Sep-13			Foreign Exchange Future	1	5	500,000.00	4 879 000.00
¥ / R 16-Sep-13			Foreign Exchange Future	2	178	17,800,000.00	1 703 165.60
€ / R 16-Sep-13			Foreign Exchange Future	1	1,200	1,200,000.00	15 161 400.00
$ / R 13-Dec-13	9.85	C	Foreign Exchange Future	1	6,000	6,000,000.00	600.00
£ / R 13-Dec-13			Foreign Exchange Future	1	25	25,000.00	373 212.50
Total Futures				**69**	**80,896**	**116,635,000.00**	**785,281,310.10**
Total Options				**1**	**6,000**	**6,000,000.00**	**600.00**
Grand Total for Currency Future Turnover Summary				**70**	**86,896**	**122,635,000.00**	**785 281 910.10**

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