



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 28/05/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DANZ 31-May-13			Any day expiry	4	25,000	25,000,000.00	448 228 000.00
\$ / R 14-Jun-13	9.70	C	Foreign Exchange Future	183	91,379	91,379,000.00	3 788 183 555.60
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	2	12	1,200,000.00	11 707 700.00
£ / R 14-Jun-13			Foreign Exchange Future	12	3,929	3,929,000.00	57 795 972.00
¥ / R 14-Jun-13			Foreign Exchange Future	3	55	5,500,000.00	524 975.00
€ / R 14-Jun-13	12.50	C	Foreign Exchange Future	15	19,484	19,484,000.00	3 288 943 576.80
AU\$ / R 14-Jun-13			Foreign Exchange Future	4	1,601	1,601,000.00	15 078 297.00
\$ / R 16-Sep-13		P	Foreign Exchange Future	58	92,153	92,153,000.00	3 366 267 481.60
£ / R 16-Sep-13			Foreign Exchange Future	7	3,700	3,700,000.00	55 046 775.00
€ / R 16-Sep-13		P	Foreign Exchange Future	10	87,797	87,797,000.00	3 382 369 007.80
AU\$ / R 16-Sep-13			Foreign Exchange Future	4	101	101,000.00	956 572.00
CAD/ R 16-Sep-13			Foreign Exchange Future	1	1	1,000.00	9 503.00
CHF / R 16-Sep-13			Foreign Exchange Future	10	2,262	2,262,000.00	22 998 885.00
\$ / R 13-Dec-13			Foreign Exchange Future	11	6,094	6,094,000.00	436 717 392.30
£ / R 13-Dec-13			Foreign Exchange Future	6	1,770	1,770,000.00	26 699 154.00
€ / R 13-Dec-13			Foreign Exchange Future	1	750	750,000.00	9 716 250.00
Total Futures				309	126,878	133,511,000.00	1,285,777,371.50
Total Options				22	209,210	209,210,000.00	13,625,465,725.60
Grand Total for Currency Future Turnover Summary				331	336,088	342,721,000.00	14 911 243 097.10