



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 06/09/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
\$ / R 16-Sep-13			Foreign Exchange Future	147	59,326	59,326,000.00	599 720 595.40
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	2	11	1,100,000.00	11 087 050.00
£ / R 16-Sep-13			Foreign Exchange Future	17	80	80,000.00	1 265 036.80
¥ / R 16-Sep-13			Foreign Exchange Future	1	25	2,500,000.00	253 750.00
€ / R 16-Sep-13			Foreign Exchange Future	12	1,153	1,153,000.00	15 395 241.10
\$ / R 13-Dec-13	9.75	P	Foreign Exchange Future	58	33,396	33,396,000.00	342 923 821.80
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	2	20	2,000,000.00	20 702 100.00
£ / R 13-Dec-13			Foreign Exchange Future	3	19	19,000.00	305 872.00
€ / R 13-Dec-13			Foreign Exchange Future	8	575	575,000.00	7 804 808.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	2	125	125,000.00	1 173 965.00
CHF / R 13-Dec-13			Foreign Exchange Future	1	25	25,000.00	272 750.00
\$ / R 17-Mar-14			Foreign Exchange Future	12	8,445	8,445,000.00	88 598 850.40
€ / R 17-Mar-14			Foreign Exchange Future	2	275	275,000.00	3 789 175.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	3	3,000.00	28 195.50
\$ / R 13-Jun-14		C	Foreign Exchange Future	7	76,210	76,210,000.00	808 702 415.00
Total Futures				267	98,478	104,022,000.00	1,041,668,711.00
Total Options				8	81,210	81,210,000.00	860,354,915.00
Grand Total for Currency Future Turnover Summary				275	179,688	185,232,000.00	1 902 023 626.00