



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 15/10/2013

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-----------------------|
| \$ / R 13-Dec-13 | 10.00 | C | Foreign Exchange Future | 23 | 4,767 | 4,767,000.00 | 46 853 016.80 |
| \$ / R MAXI 13-Dec-13 | | | Foreign Exchange Future | 4 | 20 | 2,000,000.00 | 20 033 900.00 |
| £ / R 13-Dec-13 | | | Foreign Exchange Future | 6 | 710 | 710,000.00 | 11 340 605.00 |
| € / R 13-Dec-13 | | | Foreign Exchange Future | 5 | 1,910 | 1,910,000.00 | 25 875 463.00 |
| AU\$ / R 13-Dec-13 | | | Foreign Exchange Future | 5 | 1,410 | 1,410,000.00 | 13 388 028.00 |
| \$ / R 17-Mar-14 | | P | Foreign Exchange Future | 3 | 120 | 120,000.00 | 238 220.00 |
| £ / R 17-Mar-14 | | | Foreign Exchange Future | 1 | 500 | 500,000.00 | 8 085 750.00 |
| \$ / R 13-Jun-14 | | | Foreign Exchange Future | 2 | 20 | 20,000.00 | 205 390.00 |
| \$ / R 15-Sep-14 | | P | Foreign Exchange Future | 1 | 1,248 | 1,248,000.00 | 199 056.00 |
| Total Futures | | | | 47 | 9,257 | 11,237,000.00 | 125,960,572.80 |
| Total Options | | | | 3 | 1,448 | 1,448,000.00 | 258,856.00 |
| Grand Total for Currency Future Turnover Summary | | | | 50 | 10,705 | 12,685,000.00 | 126 219 428.80 |