



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 16/08/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
CF CANDO CAEP 30-Aug			Can-Do Future	2	12,500	12,500.00	620 000.00
CF CANDO CAER 30-Aug			Can-Do Future	2	30	300.00	870 000.00
\$ / R 16-Sep-13			Foreign Exchange Future	47	10,810	10,810,000.00	108 402 990.10
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	5	18	1,800,000.00	18 069 500.00
£ / R 16-Sep-13			Foreign Exchange Future	11	7,997	7,997,000.00	125 180 367.50
€ / R 16-Sep-13			Foreign Exchange Future	15	6,261	6,261,000.00	83 742 457.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	7	6,145	6,145,000.00	56 422 520.00
CF CANDO CAES 17-Sep			Can-Do Future	2	20	200.00	840 000.00
\$ / R 13-Dec-13			Foreign Exchange Future	6	1,830	1,830,000.00	18 586 863.00
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	5	500,000.00	5 084 250.00
£ / R 13-Dec-13			Foreign Exchange Future	6	2,365	2,365,000.00	37 529 810.00
€ / R 13-Dec-13			Foreign Exchange Future	3	1,350	1,350,000.00	18 310 500.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	3	1,323	1,323,000.00	12 131 246.60
\$ / R 17-Mar-14			Foreign Exchange Future	2	3,000	3,000,000.00	30 870 150.00
€ / R 17-Mar-14			Foreign Exchange Future	1	750	750,000.00	10 317 750.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	750	750,000.00	7 000 500.00
<b>Total Futures</b>				<b>114</b>	<b>55,154</b>	<b>44,894,000.00</b>	<b>533,978,904.20</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>114</b>	<b>55,154</b>	<b>44,894,000.00</b>	<b>533 978 904.20</b>