



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 12/09/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
\$ / R 16-Sep-13			Foreign Exchange Future	100	34,786	34,786,000.00	346 146 019.70
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	1	5	500,000.00	4 969 300.00
£ / R 16-Sep-13			Foreign Exchange Future	13	1,227	1,227,000.00	19 284 567.00
€ / R 16-Sep-13			Foreign Exchange Future	31	3,771	3,771,000.00	49 766 568.70
AU\$ / R 16-Sep-13			Foreign Exchange Future	8	218	218,000.00	2 003 884.20
\$ / R 23-Sep-13		C	Any day expiry	1	2,400	2,400,000.00	23 911 200.00
\$ / R 13-Dec-13	9.69	C	Foreign Exchange Future	160	34,998	34,998,000.00	351 772 654.90
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	10	1,000,000.00	10 047 500.00
£ / R 13-Dec-13			Foreign Exchange Future	29	3,211	3,211,000.00	51 047 662.20
€ / R 13-Dec-13			Foreign Exchange Future	37	4,017	4,017,000.00	53 817 532.40
AU\$ / R 13-Dec-13			Foreign Exchange Future	7	148	148,000.00	1 372 880.00
\$ / R 17-Mar-14	9.80	P	Foreign Exchange Future	7	15,376	15,376,000.00	155 855 317.40
€ / R 17-Mar-14			Foreign Exchange Future	1	300	300,000.00	4 068 900.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	2	2,000.00	18 600.00
\$ / R 13-Jun-14			Foreign Exchange Future	2	483	483,000.00	4 997 889.10
\$ / R 15-Sep-14			Foreign Exchange Future	1	1,600	1,600,000.00	16 788 000.00
Total Futures				394	82,902	84,387,000.00	897,722,525.60
Total Options				6	19,650	19,650,000.00	198,145,950.00
Grand Total for Currency Future Turnover Summary				400	102,552	104,037,000.00	1 095 868 475.60