JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

# Currency Futures & Options Turnover Summary

Date: 23/09/2013

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Nominal Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 26-Sep-13 | 9.70 | C | Any day expiry | 1 | 7,500 | 7,500,000.00 | 72 757 500.00 |
| CF CANDO CAEY 23-Sep | | | Can-Do Future | 1 | 12,000 | 12,000.00 | 0.00 |
| $ / R 28-Oct-13 | | C | Any day expiry | 2 | 15,000 | 15,000,000.00 | 146 265 000.00 |
| $ / R 13-Dec-13 | | | Foreign Exchange Future | 72 | 21,052 | 21,052,000.00 | 209 875 738.20 |
| £ / R 13-Dec-13 | | | Foreign Exchange Future | 1 | 100 | 100,000.00 | 1 596 500.00 |
| ¥ / R 13-Dec-13 | | | Foreign Exchange Future | 1 | 25 | 2,500,000.00 | 252 000.00 |
| € / R 13-Dec-13 | | | Foreign Exchange Future | 2 | 272 | 272,000.00 | 3 655 607.40 |
| AU$ / R 13-Dec-13 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 233 750.00 |
| CF CANDO CAEX 13-Dec | | | Can-Do Future | 3 | 2,430 | 2,430.00 | 140 940.00 |
| $ / R 28-Jan-14 | 8.30 | P | Any day expiry | 1 | 6,000 | 6,000,000.00 | 49 806 000.00 |
| $ / R 26-Feb-14 | 8.30 | P | Any day expiry | 1 | 6,000 | 6,000,000.00 | 49 806 000.00 |
| $ / R 17-Mar-14 | | | Foreign Exchange Future | 2 | 65 | 65,000.00 | 658 212.00 |
| CHF / R 17-Mar-14 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 276 575.00 |
| $ / R 26-Mar-14 | | C | Any day expiry | 2 | 12,000 | 12,000,000.00 | 110 412 000.00 |
| **Total Futures** | | | | **84** | **35,994** | **24,053,430.00** | **216,689,322.60** |
| **Total Options** | | | | **7** | **46,500** | **46,500,000.00** | **429,046,500.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **91** | **82,494** | **70,553,430.00** | **645 735 822.60** |