



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 08/10/2013

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value        | Nominal Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-----------------------|
| \$ / R 31-Oct-13  |        | C        | Any day expiry          | 2            | 1,100            | 1,100,000.00         | 11 028 490.00         |
| \$ / R 13-Dec-13  |        |          | Foreign Exchange Future | 64           | 27,514           | 27,514,000.00        | 276 765 920.40        |
| \$ / R MAXI 13-Dec-13                                   |        |          | Foreign Exchange Future | 2            | 10               | 1,000,000.00         | 10 050 350.00         |
| £ / R 13-Dec-13   |        |          | Foreign Exchange Future | 11           | 905              | 905,000.00           | 14 619 294.70         |
| € / R 13-Dec-13   |        |          | Foreign Exchange Future | 11           | 2,351            | 2,351,000.00         | 32 098 551.80         |
| £ / R 17-Mar-14   |        |          | Foreign Exchange Future | 1            | 25               | 25,000.00            | 410 845.00            |
| € / R 17-Mar-14   |        |          | Foreign Exchange Future | 2            | 108              | 108,000.00           | 1 491 400.80          |
| \$ / R 13-Jun-14  |        | P        | Foreign Exchange Future | 1            | 1                | 1,000.00             | 10 374.80             |
| \$ / R 15-Sep-14  |        | P        | Foreign Exchange Future | 2            | 2                | 2,000.00             | 21 038.40             |
| \$ / R 12-Dec-14  |        | P        | Foreign Exchange Future | 9            | 9                | 9,000.00             | 95 955.30             |
| <b>Total Futures</b>                                    |        |          |                         | <b>91</b>    | <b>30,913</b>    | <b>31,903,000.00</b> | <b>335,436,362.70</b> |
| <b>Total Options</b>                                    |        |          |                         | <b>14</b>    | <b>1,112</b>     | <b>1,112,000.00</b>  | <b>11,155,858.50</b>  |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>105</b>   | <b>32,025</b>    | <b>33,015,000.00</b> | <b>346 592 221.20</b> |