



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 31/07/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
\$ / R 31-Jul-13			Any day expiry	2	50,000	50,000,000.00	497 070 000.00
NZ\$ / R 31-Jul-13	7.89	P	Any day expiry	5	17,500	17,500,000.00	138 145 650.00
\$ / R 6-Aug-13			Any day expiry	2	6,000	6,000,000.00	59 643 000.00
\$ / R 28-Aug-13	10.30	C	Any day expiry	2	1,000	1,000,000.00	9 878 900.00
\$ / R 16-Sep-13		C	Foreign Exchange Future	117	26,107	26,107,000.00	259 584 841.50
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	8	40	4,000,000.00	39 840 750.00
£ / R 16-Sep-13			Foreign Exchange Future	6	4,500	4,500,000.00	67 922 400.00
€ / R 16-Sep-13			Foreign Exchange Future	4	1,292	1,292,000.00	17 030 475.60
AU\$ / R 16-Sep-13			Foreign Exchange Future	2	1,500	1,500,000.00	13 362 750.00
\$ / R 26-Sep-13	10.44	C	Any day expiry	2	1,000	1,000,000.00	9 922 900.00
\$ / R 29-Oct-13	10.60	C	Any day expiry	2	1,000	1,000,000.00	9 967 100.00
\$ / R 27-Nov-13	10.75	C	Any day expiry	2	1,000	1,000,000.00	10 008 600.00
\$ / R 13-Dec-13	10.00	C	Foreign Exchange Future	7	1,482	1,482,000.00	14 975 164.00
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	5	500,000.00	5 051 750.00
£ / R 13-Dec-13			Foreign Exchange Future	5	3,004	3,004,000.00	45 917 635.20
€ / R 13-Dec-13			Foreign Exchange Future	1	350	350,000.00	4 674 810.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	750	750,000.00	6 729 750.00
\$ / R 23-Dec-13	10.84	C	Any day expiry	2	1,000	1,000,000.00	10 048 700.00
\$ / R 17-Mar-14			Foreign Exchange Future	1	750	750,000.00	7 678 500.00
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	5 119 000.00
£ / R 17-Mar-14			Foreign Exchange Future	3	2,250	2,250,000.00	34 845 000.00
Total Futures				160	105,775	110,725,000.00	1,128,981,366.30
Total Options				16	14,760	14,760,000.00	138,436,310.00
Grand Total for Currency Future Turnover Summary				176	120,535	125,485,000.00	1 267 417 676.30