JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

# Currency Futures & Options Turnover Summary

Date: 19/08/2013

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Nominal Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 16-Sep-13 | | | Foreign Exchange Future | 177 | 94,226 | 94,226,000.00 | 959 981 666.40 |
| $ / R MAXI 16-Sep-13 | | | Foreign Exchange Future | 6 | 7 | 700,000.00 | 7 113 000.00 |
| £ / R 16-Sep-13 | | | Foreign Exchange Future | 65 | 4,197 | 4,197,000.00 | 67 049 947.30 |
| € / R 16-Sep-13 | | P | Foreign Exchange Future | 23 | 102,748 | 102,748,000.00 | 1 400 486 394.00 |
| AU$ / R 16-Sep-13 | | | Foreign Exchange Future | 22 | 6,010 | 6,010,000.00 | 55 854 708.00 |
| CAD/ R 16-Sep-13 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 245 125.00 |
| $ / R 13-Dec-13 | | | Foreign Exchange Future | 88 | 12,486 | 12,486,000.00 | 128 905 852.50 |
| £ / R 13-Dec-13 | | | Foreign Exchange Future | 2 | 8 | 8,000.00 | 129 297.50 |
| ¥ / R 13-Dec-13 | | | Foreign Exchange Future | 1 | 25 | 2,500,000.00 | 263 750.00 |
| € / R 13-Dec-13 | | | Foreign Exchange Future | 7 | 560 | 560,000.00 | 7 752 578.00 |
| AU$ / R 13-Dec-13 | | | Foreign Exchange Future | 5 | 240 | 240,000.00 | 2 259 848.00 |
| CHF / R 13-Dec-13 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 277 925.00 |
| $ / R 17-Mar-14 | | | Foreign Exchange Future | 4 | 1,229 | 1,229,000.00 | 12 809 198.90 |
| AU$ / R 17-Mar-14 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 94 561.00 |
| **Total Futures** | | | | **395** | **119,796** | **122,964,000.00** | **1,252,810,851.60** |
| **Total Options** | | | | **8** | **102,000** | **102,000,000.00** | **1,390,413,000.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **403** | **221,796** | **224,964,000.00** | **2 643 223 851.60** |