



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 20/08/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
CF CANDO CAER 30-Aug			Can-Do Future	2	30	300.00	2 640 000.00
\$ / R 16-Sep-13	11.00	C	Foreign Exchange Future	120	42,566	42,566,000.00	435 363 299.90
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	4	38	3,800,000.00	38 877 130.00
£ / R 16-Sep-13			Foreign Exchange Future	46	4,310	4,310,000.00	68 984 517.50
€ / R 16-Sep-13			Foreign Exchange Future	12	1,522	1,522,000.00	20 813 149.10
AU\$ / R 16-Sep-13			Foreign Exchange Future	11	3,545	3,545,000.00	32 725 742.50
NZ\$ / R 16-Sep-13			Foreign Exchange Future	4	600	600,000.00	4 900 890.00
\$ / R 13-Dec-13			Foreign Exchange Future	47	3,084	3,084,000.00	31 920 654.20
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	1	100,000.00	1 035 360.00
£ / R 13-Dec-13			Foreign Exchange Future	9	175	175,000.00	2 830 468.00
€ / R 13-Dec-13			Foreign Exchange Future	10	350	350,000.00	4 845 937.50
AU\$ / R 13-Dec-13			Foreign Exchange Future	4	225	225,000.00	2 087 937.50
\$ / R 17-Mar-14			Foreign Exchange Future	2	26	26,000.00	272 899.40
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	100	100,000.00	938 280.00
<b>Total Futures</b>				<b>264</b>	<b>49,072</b>	<b>52,903,300.00</b>	<b>570,730,515.60</b>
<b>Total Options</b>				<b>10</b>	<b>7,500</b>	<b>7,500,000.00</b>	<b>77,505,750.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>274</b>	<b>56,572</b>	<b>60,403,300.00</b>	<b>648 236 265.60</b>