



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 16/09/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
\$ / R 16-Sep-13			Foreign Exchange Future	176	564,321	564,321,000.00	5 530 778 470.90
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	3	310	31,000,000.00	303 274 740.00
£ / R 16-Sep-13			Foreign Exchange Future	32	59,954	59,954,000.00	935 813 237.60
¥ / R 16-Sep-13			Foreign Exchange Future	3	146	14,600,000.00	1 447 612.80
€ / R 16-Sep-13			Foreign Exchange Future	29	89,515	89,515,000.00	1 170 348 015.10
AU\$ / R 16-Sep-13			Foreign Exchange Future	6	11,456	11,456,000.00	104 916 094.00
CF CANDO CADU 16-Sep			Can-Do Future	1	5,000	5,000.00	0.00
CF CANDO CAEN 16-Sep			Can-Do Future	6	2,830	2,830.00	0.00
\$ / R 13-Dec-13		P	Foreign Exchange Future	225	431,034	431,034,000.00	4 283 333 566.20
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	3	15	1,500,000.00	14 875 350.00
£ / R 13-Dec-13			Foreign Exchange Future	22	23,920	23,920,000.00	379 028 652.80
¥ / R 13-Dec-13			Foreign Exchange Future	1	60	6,000,000.00	603 720.00
€ / R 13-Dec-13			Foreign Exchange Future	19	32,795	32,795,000.00	434 676 940.10
AU\$ / R 13-Dec-13			Foreign Exchange Future	2	60	60,000.00	553 440.00
CHF / R 13-Dec-13			Foreign Exchange Future	6	657	657,000.00	7 017 260.00
\$ / R 17-Mar-14			Foreign Exchange Future	25	23,587	23,587,000.00	237 077 944.20
£ / R 17-Mar-14			Foreign Exchange Future	6	2,610	2,610,000.00	41 715 182.00
€ / R 17-Mar-14			Foreign Exchange Future	1	250	250,000.00	3 354 375.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	23	23,000.00	213 785.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	15	15,000.00	149 445.00
Total Futures				566	1,247,958	1,292,704,830.00	13,443,215,340.70
Total Options				2	600	600,000.00	5,962,490.00
Grand Total for Currency Future Turnover Summary				568	1,248,558	1,293,304,830.00	13 449 177 830.70