



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 29/08/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
\$ / R 16-Sep-13	9.20	C	Foreign Exchange Future	104	80,566	80,566,000.00	836 394 991.20
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	2	10	1,000,000.00	10 376 350.00
£ / R 16-Sep-13			Foreign Exchange Future	7	754	754,000.00	12 116 434.40
€ / R 16-Sep-13			Foreign Exchange Future	13	16,399	16,399,000.00	224 860 513.50
AU\$ / R 16-Sep-13			Foreign Exchange Future	4	590	590,000.00	5 461 321.00
\$ / R 13-Dec-13	10.48	C	Foreign Exchange Future	37	6,673	6,673,000.00	70 023 276.40
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	5	500,000.00	5 260 400.00
£ / R 13-Dec-13			Foreign Exchange Future	3	92	92,000.00	1 507 041.10
€ / R 13-Dec-13			Foreign Exchange Future	3	525	525,000.00	7 308 122.50
AU\$ / R 13-Dec-13			Foreign Exchange Future	2	260	260,000.00	2 426 650.00
CF CANDO CAEX 13-Dec			Can-Do Future	1	5,000	5,000.00	1 003 000.00
\$ / R 27-Feb-14			Any day expiry	1	20,140	20,140,000.00	214 168 760.00
\$ / R 17-Mar-14			Foreign Exchange Future	3	16,007	16,007,000.00	170 186 596.00
€ / R 17-Mar-14			Foreign Exchange Future	1	14,520	14,520,000.00	204 928 020.00
<b>Total Futures</b>				<b>177</b>	<b>148,901</b>	<b>145,391,000.00</b>	<b>1,634,640,596.10</b>
<b>Total Options</b>				<b>5</b>	<b>12,640</b>	<b>12,640,000.00</b>	<b>131,380,880.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>182</b>	<b>161,541</b>	<b>158,031,000.00</b>	<b>1 766 021 476.10</b>