



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 25/10/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	29	6,807	6,807,000.00	67 291 932.70
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	3	32	3,200,000.00	31 695 700.00
£ / R 13-Dec-13			Foreign Exchange Future	9	1,566	1,566,000.00	25 017 721.40
¥ / R 13-Dec-13			Foreign Exchange Future	9	934	93,400,000.00	9 466 060.00
€ / R 13-Dec-13			Foreign Exchange Future	8	695	695,000.00	9 505 910.70
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	50	50,000.00	472 920.00
\$ / R 17-Mar-14			Foreign Exchange Future	2	104	104,000.00	1 044 272.00
€ / R 17-Mar-14			Foreign Exchange Future	1	53	53,000.00	733 880.40
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	50	50,000.00	475 425.00
CAD/ R 17-Mar-14			Foreign Exchange Future	1	104	104,000.00	990 080.00
<b>Total Futures</b>				<b>64</b>	<b>10,395</b>	<b>106,029,000.00</b>	<b>146,693,902.20</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>64</b>	<b>10,395</b>	<b>106,029,000.00</b>	<b>146 693 902.20</b>