



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 31/10/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 31-Oct-13			Any day expiry	1	1,000	1,000,000.00	9 992 000.00
\$ / R 13-Dec-13	9.74	C	Foreign Exchange Future	119	34,201	34,201,000.00	341 407 587.80
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	7	19	1,900,000.00	19 090 350.00
£ / R 13-Dec-13			Foreign Exchange Future	31	2,837	2,837,000.00	45 608 696.20
¥ / R 13-Dec-13			Foreign Exchange Future	1	25	2,500,000.00	256 250.00
€ / R 13-Dec-13			Foreign Exchange Future	5	453	453,000.00	6 201 363.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	5	1,100	1,100,000.00	10 461 400.00
\$ / R 17-Mar-14			Foreign Exchange Future	7	195	195,000.00	1 986 101.00
€ / R 17-Mar-14			Foreign Exchange Future	1	36	36,000.00	499 730.40
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	50	50,000.00	478 040.00
\$ / R 13-Jun-14			Foreign Exchange Future	10	12,000	12,000,000.00	123 274 800.00
\$ / R 15-Sep-14		C	Foreign Exchange Future	8	10,000	10,000,000.00	4 115 400.00
<b>Total Futures</b>				<b>187</b>	<b>51,816</b>	<b>56,172,000.00</b>	<b>559,223,718.40</b>
<b>Total Options</b>				<b>9</b>	<b>10,100</b>	<b>10,100,000.00</b>	<b>4,148,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>196</b>	<b>61,916</b>	<b>66,272,000.00</b>	<b>563 371 718.40</b>