



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 05/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 27-Nov-13	10.41	C	Any day expiry	2	1,000	1,000,000.00	70 000.00
\$ / R 13-Dec-13	10.70	C	Foreign Exchange Future	144	47,458	47,458,000.00	484 428 018.10
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	13	53	5,300,000.00	54 428 200.00
£ / R 13-Dec-13			Foreign Exchange Future	41	8,156	8,156,000.00	134 084 075.20
€ / R 13-Dec-13			Foreign Exchange Future	12	3,683	3,683,000.00	50 981 310.50
AU\$ / R 13-Dec-13			Foreign Exchange Future	8	1,735	1,735,000.00	16 861 383.00
\$ / R 23-Dec-13	10.51	C	Any day expiry	2	1,000	1,000,000.00	122 000.00
\$ / R 17-Mar-14			Foreign Exchange Future	17	1,658	1,658,000.00	17 303 791.30
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	2	10	1,000,000.00	10 394 450.00
£ / R 17-Mar-14			Foreign Exchange Future	5	1,410	1,410,000.00	23 430 440.00
€ / R 17-Mar-14			Foreign Exchange Future	4	1,517	1,517,000.00	21 271 680.70
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	525	525,000.00	5 124 702.50
\$ / R 13-Jun-14			Foreign Exchange Future	3	3,500	3,500,000.00	37 059 050.00
£ / R 13-Jun-14		P	Foreign Exchange Future	1	50	50,000.00	35 300.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	50	50,000.00	493 790.00
\$ / R 15-Sep-14	10.00	P	Foreign Exchange Future	1	1,000	1,000,000.00	260 820.00
\$ / R 4-Nov-14		C	Any day expiry	4	7,764	7,764,000.00	2 849 388.00
Total Futures				251	69,355	75,592,000.00	855,843,835.30
Total Options				11	11,214	11,214,000.00	3,354,564.00
Grand Total for Currency Future Turnover Summary				262	80,569	86,806,000.00	859 198 399.30