



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 14/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13	10.20	P	Foreign Exchange Future	64	16,117	16,117,000.00	153 977 666.00
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	12	1,200,000.00	12 394 800.00
£ / R 13-Dec-13			Foreign Exchange Future	17	1,580	1,580,000.00	26 208 513.80
AUS / R 13-Dec-13			Foreign Exchange Future	1	100	100,000.00	961 370.00
\$ / R 3-Jan-14	10.00	C	Any day expiry	3	800	800,000.00	341 400.00
\$ / R 17-Mar-14			Foreign Exchange Future	7	49	49,000.00	515 604.70
¥ / R 17-Mar-14			Foreign Exchange Future	1	25	2,500,000.00	263 500.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	10	10,000.00	108 345.00
Total Futures				90	16,593	20,256,000.00	194,227,456.50
Total Options				5	2,100	2,100,000.00	543,743.00
Grand Total for Currency Future Turnover Summary				95	18,693	22,356,000.00	194 771 199.50