



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 28/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	35	3,339	3,339,000.00	34 174 833.70
£ / R 13-Dec-13			Foreign Exchange Future	13	6,190	6,190,000.00	103 143 967.80
€ / R 13-Dec-13			Foreign Exchange Future	2	2	2,000.00	27 870.60
AUS / R 13-Dec-13			Foreign Exchange Future	1	50	50,000.00	467 000.00
CNH / R 13-Dec-13			Foreign Exchange Future	2	100	1,000,000.00	1 690 000.00
\$ / R 17-Mar-14			Foreign Exchange Future	6	1,024	1,024,000.00	10 637 386.10
£ / R 17-Mar-14			Foreign Exchange Future	1	2	2,000.00	33 940.00
€ / R 17-Mar-14			Foreign Exchange Future	2	46	46,000.00	650 351.20
<b>Total Futures</b>				<b>62</b>	<b>10,753</b>	<b>11,653,000.00</b>	<b>150,825,349.40</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>62</b>	<b>10,753</b>	<b>11,653,000.00</b>	<b>150 825 349.40</b>