



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 24/12/2013

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value       | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|---------------------|-----------------------|
| \$ / R 17-Mar-14  |        |          | Foreign Exchange Future | 5            | 713              | 713,000.00          | 7 477 284.90          |
| £ / R 17-Mar-14   |        |          | Foreign Exchange Future | 1            | 443              | 443,000.00          | 7 590 583.50          |
| £ / R 15-Sep-14   |        |          | Foreign Exchange Future | 18           | 1,320            | 1,320,000.00        | 23 166 741.00         |
| <b>Total Futures</b>                                    |        |          |                         | <b>24</b>    | <b>2,476</b>     | <b>2,476,000.00</b> | <b>38,234,609.40</b>  |
| <b>Total Options</b>                                    |        |          |                         |              |                  |                     |                       |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>24</b>    | <b>2,476</b>     | <b>2,476,000.00</b> | <b>38 234 609.40</b>  |