



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 15/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	127	25,994	25,994,000.00	266 169 046.20
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	9	30	3,000,000.00	30 673 280.00
£ / R 13-Dec-13			Foreign Exchange Future	21	2,017	2,017,000.00	33 142 120.50
¥ / R 13-Dec-13			Foreign Exchange Future	3	75	7,500,000.00	773 125.00
€ / R 13-Dec-13			Foreign Exchange Future	7	558	558,000.00	7 678 827.30
\$ / R 17-Mar-14			Foreign Exchange Future	22	10,459	10,459,000.00	108 433 553.30
€ / R 17-Mar-14			Foreign Exchange Future	1	500	500,000.00	6 974 100.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	100	100,000.00	1 054 000.00
CF CANDO CAFD 12-Dec			Can-Do Future	1	2,285	2,285.00	1 537 210.90
Total Futures				192	42,018	50,130,285.00	456,435,263.20
Total Options							
Grand Total for Currency Future Turnover Summary				192	42,018	50,130,285.00	456 435 263.20