



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 20/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13		C	Foreign Exchange Future	55	77,669	77,669,000.00	782 881 578.70
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	6	36	3,600,000.00	36 571 200.00
£ / R 13-Dec-13			Foreign Exchange Future	5	314	314,000.00	5 172 229.60
¥ / R 13-Dec-13			Foreign Exchange Future	2	2,030	203,000,000.00	20 724 270.00
€ / R 13-Dec-13			Foreign Exchange Future	2	350	350,000.00	4 798 060.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	4	625	625,000.00	5 969 450.00
\$ / R 17-Mar-14			Foreign Exchange Future	11	2,771	2,771,000.00	28 457 885.40
€ / R 17-Mar-14			Foreign Exchange Future	1	500	500,000.00	6 981 550.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	200	200,000.00	1 923 760.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	100	100,000.00	1 049 490.00
Total Futures				87	83,595	288,129,000.00	894,400,708.70
Total Options				2	1,000	1,000,000.00	128,765.00
Grand Total for Currency Future Turnover Summary				89	84,595	289,129,000.00	894 529 473.70