JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 25/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R MAXI 2-Dec-13		C	Any day expiry	2	400	40,000,000.00	2 200 000.00
$ / R 13-Dec-13			Foreign Exchange Future	45	42,666	42,666,000.00	430 352 819.50
£ / R 13-Dec-13			Foreign Exchange Future	24	2,772	2,772,000.00	45 258 267.20
€ / R 13-Dec-13			Foreign Exchange Future	4	827	827,000.00	11 266 241.70
AU$ / R 13-Dec-13			Foreign Exchange Future	10	953	953,000.00	8 786 916.00
QUANTO € / $ 13-Dec-13			Foreign Exchange Future	1	5	50,000.00	67 725.00
$ / R 17-Mar-14			Foreign Exchange Future	14	3,142	3,142,000.00	32 100 989.30
£ / R 17-Mar-14			Foreign Exchange Future	2	27	27,000.00	445 584.80
€ / R 17-Mar-14			Foreign Exchange Future	5	68	68,000.00	938 395.70
AU$ / R 17-Mar-14			Foreign Exchange Future	2	85	85,000.00	789 362.50
$ / R 13-Jun-14			Foreign Exchange Future	1	4,000	4,000,000.00	41 406 000.00
Total Futures				**108**	**54,545**	**54,590,000.00**	**571,412,301.70**
Total Options				**2**	**400**	**40,000,000.00**	**2,200,000.00**
Grand Total for Currency Future Turnover Summary				**110**	**54,945**	**94,590,000.00**	**573 612 301.70**