



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 27/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	37	9,994	9,994,000.00	102 060 601.50
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	5	35	3,500,000.00	35 709 850.00
£ / R 13-Dec-13			Foreign Exchange Future	18	3,060	3,060,000.00	50 741 169.00
€ / R 13-Dec-13			Foreign Exchange Future	9	1,867	1,867,000.00	25 894 262.20
AU\$ / R 13-Dec-13			Foreign Exchange Future	5	700	700,000.00	6 482 415.00
\$ / R 17-Mar-14	10.31	C	Foreign Exchange Future	13	3,940	3,940,000.00	10 751 600.60
£ / R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	420 695.00
€ / R 17-Mar-14			Foreign Exchange Future	2	2,510	2,510,000.00	35 192 774.00
CAD/ R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	244 100.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	2,000	2,000,000.00	21 015 000.00
Total Futures				91	21,156	24,621,000.00	287,480,467.30
Total Options				1	3,000	3,000,000.00	1,032,000.00
Grand Total for Currency Future Turnover Summary				92	24,156	27,621,000.00	288 512 467.30