



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 04/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13		P	Foreign Exchange Future	64	19,870	19,870,000.00	199 602 910.80
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	5	500,000.00	5 206 400.00
£ / R 13-Dec-13			Foreign Exchange Future	13	2,155	2,155,000.00	36 666 820.80
€ / R 13-Dec-13			Foreign Exchange Future	3	760	760,000.00	10 739 178.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	43	491	491,000.00	4 613 511.40
QUANTO € / \$ 13-Dec-13			Foreign Exchange Future	1	50	500,000.00	679 500.00
\$ / R 17-Mar-14		C	Foreign Exchange Future	54	125,565	125,565,000.00	1 239 709 890.60
£ / R 17-Mar-14			Foreign Exchange Future	4	208	208,000.00	3 588 701.00
€ / R 17-Mar-14			Foreign Exchange Future	3	118	118,000.00	1 690 604.20
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	61	61,000.00	577 310.00
CAD/ R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	247 500.00
\$ / R 13-Jun-14			Foreign Exchange Future	3	2,230	2,230,000.00	23 872 797.50
€ / R 13-Jun-14			Foreign Exchange Future	3	500	500,000.00	7 273 645.00
<b>Total Futures</b>				<b>188</b>	<b>143,038</b>	<b>143,983,000.00</b>	<b>1,531,200,340.90</b>
<b>Total Options</b>				<b>7</b>	<b>9,000</b>	<b>9,000,000.00</b>	<b>3,268,428.40</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>195</b>	<b>152,038</b>	<b>152,983,000.00</b>	<b>1 534 468 769.30</b>