



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 12/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	88	110,797	110,797,000.00	1 149 922 896.40
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	1	5	500,000.00	5 194 450.00
£ / R 13-Dec-13			Foreign Exchange Future	18	7,550	7,550,000.00	128 466 790.00
¥ / R 13-Dec-13			Foreign Exchange Future	7	13,803	1,380,300,000.00	139 271 495.00
€ / R 13-Dec-13			Foreign Exchange Future	21	20,433	20,433,000.00	291 780 312.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	11	8,843	8,843,000.00	82 713 605.60
CHF / R 13-Dec-13			Foreign Exchange Future	1	75	75,000.00	877 710.00
\$ / R 17-Mar-14		C	Foreign Exchange Future	95	95,532	95,532,000.00	963 101 400.70
£ / R 17-Mar-14			Foreign Exchange Future	9	6,566	6,566,000.00	113 168 171.60
¥ / R 17-Mar-14			Foreign Exchange Future	2	114	11,400,000.00	1 172 180.00
€ / R 17-Mar-14			Foreign Exchange Future	13	15,977	15,977,000.00	231 225 401.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	5	5,606	5,606,000.00	53 000 094.20
CF CANDO CAFI 17-Mar-1			Can-Do Future	1	2,500	2,500.00	387 500.00
\$ / R 13-Jun-14			Foreign Exchange Future	10	63,293	63,293,000.00	674 871 748.90
£ / R 13-Jun-14			Foreign Exchange Future	3	150	150,000.00	2 622 475.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	12,759	1,275,900,000.00	132 411 626.10
€ / R 13-Jun-14			Foreign Exchange Future	4	3,218	3,218,000.00	47 273 519.30
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	25	25,000.00	238 417.50
CHF / R 13-Jun-14			Foreign Exchange Future	1	75	75,000.00	903 810.00
\$ / R 15-Sep-14		C	Foreign Exchange Future	8	2,800	2,800,000.00	19 840 700.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	4	2,000	2,000,000.00	807 000.00
<b>Total Futures</b>				<b>293</b>	<b>364,971</b>	<b>3,003,892,500.00</b>	<b>4,037,007,976.90</b>
<b>Total Options</b>				<b>11</b>	<b>7,150</b>	<b>7,150,000.00</b>	<b>2,243,326.40</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>304</b>	<b>372,121</b>	<b>3,011,042,500.00</b>	<b>4 039 251 303.30</b>