



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 13/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13	9.85	C	Foreign Exchange Future	63	172,433	172,433,000.00	1 719 995 022.20
£ / R 13-Dec-13			Foreign Exchange Future	6	10,097	10,097,000.00	169 389 400.40
¥ / R 13-Dec-13			Foreign Exchange Future	2	13,435	1,343,500,000.00	134 327 350.50
€ / R 13-Dec-13			Foreign Exchange Future	25	26,269	26,269,000.00	372 542 484.20
AU\$ / R 13-Dec-13			Foreign Exchange Future	9	4,178	4,178,000.00	38 529 601.00
CF CANDO CADP 13-Dec			Can-Do Future	1	2,274	2,274.00	0.00
CF CANDO CADR 13-Dec			Can-Do Future	1	696	696.00	495 204.00
CF CANDO CADS 13-Dec			Can-Do Future	1	6,000	6,000.00	2 769 000.00
CF CANDO CADT 13-Dec			Can-Do Future	1	1,600	1,600.00	635 520.00
CNH / R 13-Dec-13			Foreign Exchange Future	1	100	1,000,000.00	1 697 800.00
\$ / R 17-Mar-14	10.68	C	Foreign Exchange Future	104	46,171	46,171,000.00	347 204 504.00
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	5 224 900.00
£ / R 17-Mar-14			Foreign Exchange Future	4	80	80,000.00	1 368 874.00
€ / R 17-Mar-14			Foreign Exchange Future	6	481	481,000.00	6 955 737.70
AU\$ / R 17-Mar-14			Foreign Exchange Future	7	1,255	1,255,000.00	11 658 621.30
\$ / R 27-May-14		C	Any day expiry	2	11,000	11,000,000.00	1.10
\$ / R 13-Jun-14			Foreign Exchange Future	10	5,175	5,175,000.00	55 086 030.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	125	12,500,000.00	1 300 412.50
\$ / R 15-Sep-14			Foreign Exchange Future	1	150	150,000.00	1 622 850.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	1	400	400,000.00	3 812 760.00
CF CANDO CAFJ 12-Dec			Can-Do Future	4	8,976	8,976.00	736 032.00
CF CANDO CAFK 12-Dec			Can-Do Future	4	3,101	3,101.00	2 110 807.91
Total Futures				250	283,501	1,604,711,647.00	2,873,768,190.61
Total Options				5	30,500	30,500,000.00	3,694,722.20
Grand Total for Currency Future Turnover Summary				255	314,001	1,635,211,647.00	2 877 462 912.81