



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 17/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	10.85	C	Foreign Exchange Future	63	28,425	28,425,000.00	286 970 414.60
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	80	8,000,000.00	84 040 000.00
£ / R 17-Mar-14			Foreign Exchange Future	1	5	5,000.00	85 164.00
€ / R 17-Mar-14			Foreign Exchange Future	6	21,236	21,236,000.00	306 084 656.00
AUS / R 17-Mar-14			Foreign Exchange Future	1	100	100,000.00	927 450.00
\$ / R 13-Jun-14			Foreign Exchange Future	3	4,900	4,900,000.00	51 860 280.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	2,800	2,800,000.00	30 408 560.00
<b>Total Futures</b>				<b>75</b>	<b>56,546</b>	<b>64,466,000.00</b>	<b>760,200,224.60</b>
<b>Total Options</b>				<b>1</b>	<b>1,000</b>	<b>1,000,000.00</b>	<b>176,300.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>76</b>	<b>57,546</b>	<b>65,466,000.00</b>	<b>760 376 524.60</b>