



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 17/10/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 31-Oct-13		C	Any day expiry	1	1,000	1,000,000.00	130 000.00
\$ / R 13-Dec-13			Foreign Exchange Future	72	6,197	6,197,000.00	61 468 351.30
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	10	38	3,800,000.00	37 706 100.00
£ / R 13-Dec-13			Foreign Exchange Future	7	1,252	1,252,000.00	19 967 796.00
€ / R 13-Dec-13			Foreign Exchange Future	6	1,530	1,530,000.00	20 683 975.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	548	548,000.00	5 206 931.60
\$ / R 17-Mar-14			Foreign Exchange Future	5	731	731,000.00	7 358 124.40
€ / R 17-Mar-14			Foreign Exchange Future	2	1,000	1,000,000.00	13 712 700.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	483	483,000.00	4 906 941.90
<b>Total Futures</b>				<b>104</b>	<b>11,779</b>	<b>15,541,000.00</b>	<b>171,010,920.20</b>
<b>Total Options</b>				<b>1</b>	<b>1,000</b>	<b>1,000,000.00</b>	<b>130,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>105</b>	<b>12,779</b>	<b>16,541,000.00</b>	<b>171 140 920.20</b>