



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 13/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	79	79,158	79,158,000.00	823 686 761.50
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	2	10	1,000,000.00	10 413 150.00
£ / R 13-Dec-13			Foreign Exchange Future	14	2,101	2,101,000.00	34 799 853.00
€ / R 13-Dec-13			Foreign Exchange Future	4	2,000	2,000,000.00	27 950 550.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	50	50,000.00	481 530.00
\$ / R 17-Mar-14			Foreign Exchange Future	2	25	25,000.00	263 400.00
£ / R 17-Mar-14			Foreign Exchange Future	6	1,104	1,104,000.00	18 522 847.40
\$ / R 15-Sep-14		C	Foreign Exchange Future	11	5,010	5,010,000.00	1 105 322.00
<b>Total Futures</b>				<b>109</b>	<b>84,458</b>	<b>85,448,000.00</b>	<b>916,226,513.90</b>
<b>Total Options</b>				<b>10</b>	<b>5,000</b>	<b>5,000,000.00</b>	<b>996,900.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>119</b>	<b>89,458</b>	<b>90,448,000.00</b>	<b>917 223 413.90</b>