



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 11/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13	10.25	P	Foreign Exchange Future	210	324,370	324,370,000.00	3 357 630 862.50
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	6	220	22,000,000.00	228 096 900.00
£ / R 13-Dec-13			Foreign Exchange Future	18	24,204	24,204,000.00	412 099 935.80
€ / R 13-Dec-13			Foreign Exchange Future	34	28,843	28,843,000.00	411 923 421.40
AU\$ / R 13-Dec-13			Foreign Exchange Future	46	7,304	7,304,000.00	69 077 156.80
CHF / R 13-Dec-13			Foreign Exchange Future	4	310	310,000.00	3 615 375.00
\$ / R MAXI 19-Dec-13		C	Any day expiry	2	400	40,000,000.00	5 262 000.00
\$ / R 17-Mar-14	10.00	P	Foreign Exchange Future	152	328,652	328,652,000.00	3 366 467 228.50
£ / R 17-Mar-14			Foreign Exchange Future	17	23,652	23,652,000.00	408 201 342.10
€ / R 17-Mar-14			Foreign Exchange Future	22	15,797	15,797,000.00	228 575 700.30
AU\$ / R 17-Mar-14			Foreign Exchange Future	14	40	40,000.00	382 263.90
CHF / R 17-Mar-14			Foreign Exchange Future	3	344	344,000.00	4 074 680.00
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	1	100	1,000,000.00	1 379 500.00
\$ / R 13-Jun-14			Foreign Exchange Future	13	9,050	9,050,000.00	96 814 601.00
£ / R 13-Jun-14			Foreign Exchange Future	6	502	502,000.00	8 768 032.40
€ / R 13-Jun-14			Foreign Exchange Future	18	18,068	18,068,000.00	265 330 485.20
Total Futures				558	772,756	795,436,000.00	8,860,560,896.90
Total Options				8	9,100	48,700,000.00	7,138,588.00
Grand Total for Currency Future Turnover Summary				566	781,856	844,136,000.00	8 867 699 484.90