



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 11/11/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13	10.60	C	Foreign Exchange Future	57	29,724	29,724,000.00	201 240 223.03
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	4	16	1,600,000.00	16 658 600.00
£ / R 13-Dec-13			Foreign Exchange Future	10	2,243	2,243,000.00	37 328 385.90
€ / R 13-Dec-13			Foreign Exchange Future	4	368	368,000.00	5 126 629.70
AU\$ / R 13-Dec-13			Foreign Exchange Future	2	31	31,000.00	301 183.10
\$ / R 17-Mar-14		C	Foreign Exchange Future	24	63,551	63,551,000.00	39 839 645.14
£ / R 17-Mar-14			Foreign Exchange Future	1	6	6,000.00	101 110.80
€ / R 17-Mar-14			Foreign Exchange Future	2	256	256,000.00	3 620 965.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	50	50,000.00	536 125.00
<b>Total Futures</b>				<b>78</b>	<b>24,555</b>	<b>26,139,000.00</b>	<b>288,832,265.20</b>
<b>Total Options</b>				<b>27</b>	<b>71,690</b>	<b>71,690,000.00</b>	<b>15,920,602.47</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>105</b>	<b>96,245</b>	<b>97,829,000.00</b>	<b>304 752 867.67</b>