



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 03/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	91	21,588	21,588,000.00	223 722 414.30
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	4	20	2,000,000.00	20 703 250.00
£ / R 13-Dec-13			Foreign Exchange Future	33	2,959	2,959,000.00	50 367 776.70
€ / R 13-Dec-13			Foreign Exchange Future	6	1,928	1,928,000.00	27 122 324.80
AU\$ / R 13-Dec-13			Foreign Exchange Future	9	1,083	1,083,000.00	10 257 374.60
\$ / R 17-Mar-14	10.50	C	Foreign Exchange Future	50	21,517	21,517,000.00	154 664 661.10
£ / R 17-Mar-14			Foreign Exchange Future	10	299	299,000.00	5 130 169.10
€ / R 17-Mar-14			Foreign Exchange Future	10	754	754,000.00	10 731 940.20
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	236 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	2	620	620,000.00	6 601 600.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	700	700,000.00	7 571 550.00
<b>Total Futures</b>				<b>216</b>	<b>44,493</b>	<b>46,473,000.00</b>	<b>515,037,900.80</b>
<b>Total Options</b>				<b>1</b>	<b>7,000</b>	<b>7,000,000.00</b>	<b>2,071,160.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>217</b>	<b>51,493</b>	<b>53,473,000.00</b>	<b>517 109 060.80</b>