



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 06/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	64	44,499	44,499,000.00	466 636 917.70
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	4	65	6,500,000.00	67 972 950.00
£ / R 13-Dec-13			Foreign Exchange Future	21	2,295	2,295,000.00	39 225 383.00
€ / R 13-Dec-13			Foreign Exchange Future	13	15,405	15,405,000.00	221 073 673.40
AU\$ / R 13-Dec-13			Foreign Exchange Future	7	1,438	1,438,000.00	13 541 514.00
QUANTO € / \$ 13-Dec-13			Foreign Exchange Future	1	5	50,000.00	68 210.00
\$ / R 17-Mar-14			Foreign Exchange Future	73	66,045	66,045,000.00	702 617 201.40
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	5 293 050.00
£ / R 17-Mar-14			Foreign Exchange Future	5	750	750,000.00	13 021 200.00
€ / R 17-Mar-14			Foreign Exchange Future	7	14,895	14,895,000.00	216 865 435.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	200	200,000.00	1 913 000.00
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	1	5	50,000.00	68 300.00
\$ / R 13-Jun-14			Foreign Exchange Future	2	600	600,000.00	6 400 550.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	2	100	10,000,000.00	107 505 500.00
£ / R 13-Jun-14			Foreign Exchange Future	1	100	100,000.00	1 737 810.00
€ / R 13-Jun-14			Foreign Exchange Future	5	600	600,000.00	8 780 260.00
\$ / R 15-Sep-14		C	Foreign Exchange Future	15	134,800	134,800,000.00	23 927 793.46
Total Futures				209	147,007	163,927,000.00	1,872,720,954.50
Total Options				15	134,800	134,800,000.00	23,927,793.46
Grand Total for Currency Future Turnover Summary				224	281,807	298,727,000.00	1 896 648 747.96