



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 09/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Dec-13			Foreign Exchange Future	33	4,034	4,034,000.00	41 790 609.70
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	6	147	14,700,000.00	151 903 060.00
£ / R 13-Dec-13			Foreign Exchange Future	11	570	570,000.00	9 664 275.00
€ / R 13-Dec-13			Foreign Exchange Future	1	293	293,000.00	4 159 457.30
AUS\$ / R 13-Dec-13			Foreign Exchange Future	8	404	404,000.00	3 793 045.50
\$ / R 17-Mar-14			Foreign Exchange Future	21	4,571	4,571,000.00	48 078 170.50
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	2	95	9,500,000.00	99 571 360.00
£ / R 17-Mar-14			Foreign Exchange Future	3	10	10,000.00	171 930.60
AUS\$ / R 17-Mar-14			Foreign Exchange Future	1	1	1,000.00	9 478.60
\$ / R 13-Jun-14			Foreign Exchange Future	1	4	4,000.00	42 598.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	2	100	10,000,000.00	106 200 500.00
<b>Total Futures</b>				<b>89</b>	<b>10,229</b>	<b>44,087,000.00</b>	<b>465,384,485.20</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>89</b>	<b>10,229</b>	<b>44,087,000.00</b>	<b>465 384 485.20</b>