



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 20/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	136	113,751	113,751,000.00	1 205 079 486.10
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	23	27	2,700,000.00	28 544 890.00
£ / R 17-Mar-14			Foreign Exchange Future	26	744	744,000.00	12 843 223.40
€ / R 17-Mar-14			Foreign Exchange Future	32	4,387	4,387,000.00	63 333 184.60
AU\$ / R 17-Mar-14			Foreign Exchange Future	31	2,480	2,480,000.00	23 133 950.00
\$ / R 13-Jun-14			Foreign Exchange Future	4	2,520	2,520,000.00	27 024 904.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	3	7	700,000.00	7 493 280.00
£ / R 13-Jun-14			Foreign Exchange Future	10	1,420	1,420,000.00	24 762 548.00
€ / R 13-Jun-14			Foreign Exchange Future	7	1,060	1,060,000.00	15 472 215.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	10	1,290	1,290,000.00	12 118 604.00
\$ / R 15-Sep-14	10.50	P	Foreign Exchange Future	21	10,520	10,520,000.00	8 067 649.00
£ / R 15-Sep-14			Foreign Exchange Future	4	1,000	1,000,000.00	17 599 850.00
€ / R 15-Sep-14			Foreign Exchange Future	5	750	750,000.00	11 047 800.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	2	500	500,000.00	4 719 425.00
<b>Total Futures</b>				<b>296</b>	<b>130,456</b>	<b>133,822,000.00</b>	<b>1,458,821,009.10</b>
<b>Total Options</b>				<b>18</b>	<b>10,000</b>	<b>10,000,000.00</b>	<b>2,420,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>314</b>	<b>140,456</b>	<b>143,822,000.00</b>	<b>1 461 241 009.10</b>