



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 18/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	29	24,839	24,839,000.00	260 541 508.20
£ / R 17-Mar-14			Foreign Exchange Future	1	17	17,000.00	291 380.00
€ / R 17-Mar-14			Foreign Exchange Future	7	526	526,000.00	7 582 846.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	3,600	3,600,000.00	38 334 960.00
\$ / R 15-Sep-14		P	Foreign Exchange Future	3	6,070	6,070,000.00	12 552 876.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	3,600	3,600,000.00	39 332 160.00
Total Futures				41	33,652	33,652,000.00	357,608,880.20
Total Options				1	5,000	5,000,000.00	1,026,850.00
Grand Total for Currency Future Turnover Summary				42	38,652	38,652,000.00	358 635 730.20