



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 08/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14		P	Foreign Exchange Future	71	53,822	53,822,000.00	511 130 424.72
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	20	2,000,000.00	21 550 000.00
£ / R 17-Mar-14			Foreign Exchange Future	11	143	143,000.00	2 534 116.90
€ / R 17-Mar-14			Foreign Exchange Future	5	1,054	1,054,000.00	15 441 841.70
AUS / R 17-Mar-14			Foreign Exchange Future	1	50	50,000.00	479 400.00
\$ / R 13-Jun-14	10.65	P	Foreign Exchange Future	9	7,410	7,410,000.00	28 407 535.00
\$ / R 15-Sep-14			Foreign Exchange Future	2	100	100,000.00	1 107 945.00
Total Futures				91	51,094	53,074,000.00	578,306,111.70
Total Options				9	11,505	11,505,000.00	2,345,151.62
Grand Total for Currency Future Turnover Summary				100	62,599	64,579,000.00	580 651 263.32