



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 15/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	130	221,194	221,194,000.00	2 431 284 050.50
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	3	21	2,100,000.00	23 042 300.00
£ / R 17-Mar-14			Foreign Exchange Future	13	511	511,000.00	9 191 706.40
€ / R 17-Mar-14			Foreign Exchange Future	16	3,984	3,984,000.00	59 585 137.30
AU\$ / R 17-Mar-14			Foreign Exchange Future	8	2,401	2,401,000.00	23 388 687.20
\$ / R 13-Jun-14		C	Foreign Exchange Future	15	66,997	66,997,000.00	91 156 245.30
£ / R 13-Jun-14		P	Foreign Exchange Future	5	37,823	37,823,000.00	54 886 255.20
€ / R 13-Jun-14		C	Foreign Exchange Future	5	47,100	47,100,000.00	38 020 988.75
AU\$ / R 13-Jun-14			Foreign Exchange Future	2	110	110,000.00	1 082 508.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	500	500,000.00	5 644 350.00
Total Futures				188	241,018	243,097,000.00	2,718,118,686.90
Total Options				10	139,623	139,623,000.00	19,163,541.75
Grand Total for Currency Future Turnover Summary				198	380,641	382,720,000.00	2 737 282 228.65