



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 16/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	9.60	P	Foreign Exchange Future	106	60,723	60,723,000.00	492 065 915.50
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	4	16	1,600,000.00	17 640 950.00
£ / R 17-Mar-14	15.40	P	Foreign Exchange Future	11	7,833	7,833,000.00	6 011 549.60
€ / R 17-Mar-14	12.85	P	Foreign Exchange Future	9	9,842	9,842,000.00	15 691 823.50
AU\$ / R 17-Mar-14			Foreign Exchange Future	5	256	256,000.00	2 465 701.80
CNH / R 17-Mar-14			Foreign Exchange Future	3	150	1,500,000.00	2 757 000.00
R / ¥EN 17-Mar-14			Foreign Exchange Future	1	1,000	10,000,000.00	9 906 040.79
TRY / R 17-Mar-14			Foreign Exchange Future	1	5	5,000.00	24 650.00
\$ / R 13-Jun-14		P	Foreign Exchange Future	4	16,548	16,548,000.00	6 992 190.00
£ / R 13-Jun-14		P	Foreign Exchange Future	1	7,500	7,500,000.00	458 766.00
€ / R 13-Jun-14		P	Foreign Exchange Future	2	8,809	8,809,000.00	748 391.50
AU\$ / R 13-Jun-14			Foreign Exchange Future	2	15	15,000.00	145 975.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	2 875 000.00
Total Futures				144	48,347	60,281,000.00	555,735,681.19
Total Options				6	64,600	64,600,000.00	2,048,272.50
Grand Total for Currency Future Turnover Summary				150	112,947	124,881,000.00	557 783 953.69