



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 27/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	40	18,046	18,046,000.00	189 710 400.40
£ / R 17-Mar-14			Foreign Exchange Future	4	53	53,000.00	923 677.30
€ / R 17-Mar-14			Foreign Exchange Future	2	8	8,000.00	116 584.90
AUS / R 17-Mar-14			Foreign Exchange Future	2	30	30,000.00	280 673.00
CAD / R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	247 712.50
CHF / R 17-Mar-14			Foreign Exchange Future	4	30	30,000.00	357 173.50
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	2	156	1,560,000.00	2 152 488.00
£ / R 13-Jun-14			Foreign Exchange Future	2	350	350,000.00	6 145 080.00
€ / R 13-Jun-14			Foreign Exchange Future	13	736	736,000.00	10 818 836.80
AUS / R 13-Jun-14			Foreign Exchange Future	2	350	350,000.00	3 290 110.00
Total Futures				72	19,784	21,188,000.00	214,042,736.40
Total Options							
Grand Total for Currency Future Turnover Summary				72	19,784	21,188,000.00	214 042 736.40