



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 30/12/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14		C	Foreign Exchange Future	97	73,191	73,191,000.00	773 854 940.90
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	3	3	300,000.00	3 189 750.00
£ / R 17-Mar-14			Foreign Exchange Future	10	520	520,000.00	9 106 232.60
€ / R 17-Mar-14			Foreign Exchange Future	5	1,389	1,389,000.00	20 281 286.80
AUS / R 17-Mar-14			Foreign Exchange Future	1	50	50,000.00	469 015.00
\$ / R 13-Jun-14			Foreign Exchange Future	6	2,395	2,395,000.00	25 742 201.00
£ / R 13-Jun-14			Foreign Exchange Future	1	10	10,000.00	177 734.00
Total Futures				122	77,158	77,455,000.00	832,715,720.30
Total Options				1	400	400,000.00	105,440.00
Grand Total for Currency Future Turnover Summary				123	77,558	77,855,000.00	832 821 160.30