



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 02/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	10.75	C	Foreign Exchange Future	168	51,130	51,130,000.00	474 618 972.80
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	2	6	600,000.00	6 416 450.00
£ / R 17-Mar-14			Foreign Exchange Future	12	563	563,000.00	9 992 226.70
€ / R 17-Mar-14			Foreign Exchange Future	8	5,706	5,706,000.00	83 900 557.50
AUS / R 17-Mar-14			Foreign Exchange Future	5	175	175,000.00	1 664 608.00
CAD / R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	252 750.00
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	1	75	750,000.00	1 025 625.00
\$ / R 13-Jun-14			Foreign Exchange Future	10	2,545	2,545,000.00	27 600 372.50
£ / R 13-Jun-14			Foreign Exchange Future	2	2	2,000.00	35 971.20
Total Futures				203	53,227	54,496,000.00	603,622,828.70
Total Options				6	7,000	7,000,000.00	1,884,705.00
Grand Total for Currency Future Turnover Summary				209	60,227	61,496,000.00	605 507 533.70