



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 07/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	10.50	P	Foreign Exchange Future	62	10,039	10,039,000.00	104 706 976.50
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	2	10	1,000,000.00	10 776 000.00
£ / R 17-Mar-14			Foreign Exchange Future	2	27	27,000.00	477 481.20
€ / R 17-Mar-14			Foreign Exchange Future	3	518	518,000.00	7 582 505.00
AUS / R 17-Mar-14			Foreign Exchange Future	2	120	120,000.00	1 142 574.00
CNH / R 17-Mar-14			Foreign Exchange Future	2	100	1,000,000.00	1 788 000.00
\$ / R 13-Jun-14		P	Foreign Exchange Future	6	20,400	20,400,000.00	4 639 660.00
\$ / R 15-Sep-14	10.50	P	Foreign Exchange Future	19	30,000	30,000,000.00	2 836 508.00
Total Futures				73	10,614	12,504,000.00	127,518,896.70
Total Options				25	50,600	50,600,000.00	6,430,808.00
Grand Total for Currency Future Turnover Summary				98	61,214	63,104,000.00	133 949 704.70