JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 10/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R MAXI 10-Jan-14			Any day expiry	2	200	20,000,000.00	213 382 000.00
$ / R MAXI 17-Jan-14		C	Any day expiry	2	400	40,000,000.00	3 320 000.00
$ / R 17-Mar-14			Foreign Exchange Future	111	72,445	72,445,000.00	787 454 303.40
$ / R MAXI 17-Mar-14	10.88	P	Foreign Exchange Future	7	463	46,300,000.00	333 913 600.00
£ / R 17-Mar-14			Foreign Exchange Future	12	1,390	1,390,000.00	24 796 581.10
¥ / R 17-Mar-14			Foreign Exchange Future	1	6	600,000.00	62 490.00
€ / R 17-Mar-14			Foreign Exchange Future	9	1,020	1,020,000.00	15 094 870.50
AU$ / R 17-Mar-14			Foreign Exchange Future	2	125	125,000.00	1 203 327.50
$ / R 13-Jun-14	10.50	P	Foreign Exchange Future	16	11,175	11,175,000.00	15 312 311.00
£ / R 13-Jun-14			Foreign Exchange Future	2	30	30,000.00	541 870.00
AU$ / R 13-Jun-14			Foreign Exchange Future	1	25	25,000.00	243 110.00
$ / R MAXI 15-Sep-14			Foreign Exchange Future	1	1	100,000.00	1 114 990.00
$ / R 12-Dec-14			Foreign Exchange Future	2	100	100,000.00	1 133 990.00
Total Futures				**155**	**76,820**	**127,310,000.00**	**1,387,055,393.50**
Total Options				**13**	**10,560**	**66,000,000.00**	**10,518,050.00**
Grand Total for Currency Future Turnover Summary				**168**	**87,380**	**193,310,000.00**	**1 397 573 443.50**