



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 17/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 17-Jan-14			Any day expiry	2	200	20,000,000.00	217 006 000.00
\$ / R 17-Mar-14			Foreign Exchange Future	77	28,775	28,775,000.00	315 004 881.50
£ / R 17-Mar-14			Foreign Exchange Future	13	613	613,000.00	11 009 080.60
€ / R 17-Mar-14			Foreign Exchange Future	8	8,636	8,636,000.00	128 719 030.20
AUS / R 17-Mar-14			Foreign Exchange Future	2	4	4,000.00	38 501.80
\$ / R 13-Jun-14		P	Foreign Exchange Future	11	3,504	3,504,000.00	8 358 569.36
\$ / R 15-Sep-14		P	Foreign Exchange Future	2	1,840	1,840,000.00	80 040.00
Total Futures				110	38,972	58,772,000.00	680,062,419.30
Total Options				5	4,600	4,600,000.00	153,684.16
Grand Total for Currency Future Turnover Summary				115	43,572	63,372,000.00	680 216 103.46