JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

# Currency Futures & Options Turnover Summary

Date: 20/01/2014

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R MAXI 24-Jan-14 | | C | Any day expiry | 2 | 400 | 40,000,000.00 | 2 508 000.00 |
| $ / R 3-Feb-14 | | C | Any day expiry | 3 | 4,050 | 4,050,000.00 | 384 103.00 |
| $ / R 17-Mar-14 | | | Foreign Exchange Future | 68 | 205,437 | 205,437,000.00 | 2 244 372 709.90 |
| $ / R MAXI 17-Mar-14 | | | Foreign Exchange Future | 3 | 25 | 2,500,000.00 | 27 379 700.00 |
| £ / R 17-Mar-14 | | | Foreign Exchange Future | 7 | 212 | 212,000.00 | 3 806 371.60 |
| € / R 17-Mar-14 | | | Foreign Exchange Future | 4 | 655 | 655,000.00 | 9 696 692.00 |
| AU$ / R 17-Mar-14 | | | Foreign Exchange Future | 2 | 105 | 105,000.00 | 1 003 407.50 |
| $ / R 13-Jun-14 | | P | Foreign Exchange Future | 9 | 118,375 | 118,375,000.00 | 1 108 050 539.90 |
| € / R 13-Jun-14 | | | Foreign Exchange Future | 1 | 35 | 35,000.00 | 527 212.00 |
| AU$ / R 13-Jun-14 | | | Foreign Exchange Future | 3 | 115 | 115,000.00 | 1 112 142.50 |
| $ / R 15-Sep-14 | | | Foreign Exchange Future | 1 | 150 | 150,000.00 | 1 687 830.00 |
| AU$ / R 15-Sep-14 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 2 436 800.00 |
| $ / R 12-Dec-14 | | | Foreign Exchange Future | 1 | 50 | 50,000.00 | 570 950.00 |
| **Total Futures** | | | | **98** | **306,659** | **309,134,000.00** | **3,395,814,392.90** |
| **Total Options** | | | | **7** | **23,200** | **62,800,000.00** | **7,722,065.50** |
| **Grand Total for Currency Future Turnover Summary** | | | | **105** | **329,859** | **371,934,000.00** | **3 403 536 458.40** |