



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 30/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	11.15	P	Foreign Exchange Future	241	94,500	94,500,000.00	951 923 315.90
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	20	2,000,000.00	22 635 000.00
£ / R 17-Mar-14	18.72	C	Foreign Exchange Future	49	9,841	9,841,000.00	56 025 412.40
€ / R 17-Mar-14	15.70	C	Foreign Exchange Future	35	10,709	10,709,000.00	47 992 796.40
AU\$ / R 17-Mar-14			Foreign Exchange Future	5	450	450,000.00	4 458 620.00
R / ¥EN 17-Mar-14			Foreign Exchange Future	1	1,000	10,000,000.00	9 732 369.31
\$ / R 13-Jun-14		C	Foreign Exchange Future	34	18,365	18,365,000.00	52 716 994.10
£ / R 13-Jun-14		C	Foreign Exchange Future	5	26,434	26,434,000.00	8 071 679.13
€ / R 13-Jun-14		C	Foreign Exchange Future	4	21,900	21,900,000.00	5 101 926.00
\$ / R 15-Sep-14			Foreign Exchange Future	2	10	10,000.00	118 250.00
£ / R 15-Sep-14			Foreign Exchange Future	12	830	830,000.00	16 029 626.00
€ / R 15-Sep-14			Foreign Exchange Future	11	820	820,000.00	13 079 208.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	4	400	400,000.00	4 046 580.00
\$ / R 12-Dec-14		P	Foreign Exchange Future	7	48,385	48,385,000.00	81 000 710.00
£ / R 23-Jan-15	18.50	P	Any day expiry	10	18,794	18,794,000.00	11 363 348.64
Total Futures				394	103,830	114,810,000.00	1,243,152,526.31
Total Options				27	148,628	148,628,000.00	41,143,309.57
Grand Total for Currency Future Turnover Summary				421	252,458	263,438,000.00	1 284 295 835.88