



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 05/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 12-Feb-14		P	Any day expiry	4	300	30,000,000.00	1 934 022.00
\$ / R 26-Feb-14	11.59	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 17-Mar-14		C	Foreign Exchange Future	98	56,325	56,325,000.00	526 418 803.90
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	13	260	26,000,000.00	289 806 850.00
£ / R 17-Mar-14			Foreign Exchange Future	12	1,502	1,502,000.00	27 315 047.00
€ / R 17-Mar-14			Foreign Exchange Future	5	207	207,000.00	3 122 057.70
\$ / R 27-Mar-14	11.75	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 25-Apr-14	12.00	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 28-May-14	10.80	P	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 13-Jun-14			Foreign Exchange Future	9	3,583	3,583,000.00	40 643 577.20
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	5	500,000.00	5 647 150.00
£ / R 13-Jun-14			Foreign Exchange Future	2	103	103,000.00	1 891 049.20
€ / R 13-Jun-14			Foreign Exchange Future	2	135	135,000.00	2 063 071.00
\$ / R 30-Jun-14	12.40	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 29-Jul-14	12.62	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 27-Aug-14	12.83	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	1	10	1,000,000.00	11 482 200.00
\$ / R 26-Sep-14	13.10	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 29-Oct-14	13.33	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 25-Nov-14	13.61	C	Any day expiry	2	1,000	1,000,000.00	0.10
£ / R 12-Dec-14			Foreign Exchange Future	3	330	330,000.00	6 288 283.50
\$ / R 15-Dec-14	13.80	C	Any day expiry	2	1,000	1,000,000.00	0.10
\$ / R 28-Jan-15	14.27	C	Any day expiry	2	600	600,000.00	0.06
\$ / R 25-Feb-15	14.50	C	Any day expiry	2	600	600,000.00	0.06
\$ / R 27-Mar-15		C	Any day expiry	2	600	600,000.00	0.06
\$ / R 28-Apr-15	15.15	C	Any day expiry	2	600	600,000.00	0.06
\$ / R 27-May-15	15.48	C	Any day expiry	2	600	600,000.00	0.06
\$ / R 26-Jun-15	15.88	C	Any day expiry	3	900	900,000.00	0.09
\$ / R 29-Jul-15	16.15	C	Any day expiry	2	600	600,000.00	0.06

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\$ / R 27-Aug-15	16.50	C	Any day expiry	2	600	600,000.00	0.06
\$ / R 28-Sep-15	16.80	C	Any day expiry	2	600	600,000.00	0.06
\$ / R 28-Oct-15	16.98	C	Any day expiry	2	600	600,000.00	0.06
\$ / R 25-Nov-15	17.45	C	Any day expiry	2	600	600,000.00	0.06
\$ / R 21-Dec-15	17.87	C	Any day expiry	2	600	600,000.00	0.06
Total Futures				144	52,724	79,949,000.00	908,269,997.00
Total Options				53	28,536	58,236,000.00	8,342,116.35
Grand Total for Currency Future Turnover Summary				197	81,260	138,185,000.00	916 612 113.35