



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 29/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	11.04	C	Foreign Exchange Future	364	110,977	110,977,000.00	1 163 693 842.35
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	4	90	9,000,000.00	100 154 500.00
£ / R 17-Mar-14			Foreign Exchange Future	41	1,304	1,304,000.00	24 264 234.00
€ / R 17-Mar-14			Foreign Exchange Future	21	245	245,000.00	3 741 795.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	3	400	400,000.00	3 906 120.00
\$ / R 13-Jun-14			Foreign Exchange Future	61	16,978	16,978,000.00	192 603 107.70
£ / R 13-Jun-14			Foreign Exchange Future	8	90	90,000.00	1 700 743.40
€ / R 13-Jun-14			Foreign Exchange Future	4	370	370,000.00	5 675 590.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	25	25,000.00	248 750.00
CHF / R 13-Jun-14			Foreign Exchange Future	11	3,564	3,564,000.00	45 501 749.00
\$ / R 15-Sep-14			Foreign Exchange Future	12	445	445,000.00	5 236 044.00
£ / R 15-Sep-14			Foreign Exchange Future	15	65	65,000.00	1 253 310.00
€ / R 15-Sep-14			Foreign Exchange Future	5	25	25,000.00	398 415.00
CF CANDO CAFM 15-Sep			Can-Do Future	3	5,000	5,000.00	725 000.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	25	25,000.00	289 730.00
Total Futures				548	131,882	135,797,000.00	1,546,695,389.00
Total Options				6	7,721	7,721,000.00	2,697,541.45
Grand Total for Currency Future Turnover Summary				554	139,603	143,518,000.00	1 549 392 930.45