



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 31/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 31-Jan-14			Any day expiry	2	200	20,000,000.00	225 104 000.00
\$ / R 28-Feb-14	11.21	C	Any day expiry	1	1,500	1,500,000.00	390 000.00
\$ / R 17-Mar-14		P	Foreign Exchange Future	141	24,122	24,122,000.00	260 016 034.90
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	2	10	1,000,000.00	11 246 750.00
£ / R 17-Mar-14			Foreign Exchange Future	28	2,682	2,682,000.00	49 962 874.40
€ / R 17-Mar-14			Foreign Exchange Future	32	1,631	1,631,000.00	24 992 128.50
CHF / R 17-Mar-14			Foreign Exchange Future	1	20	20,000.00	250 076.00
\$ / R 13-Jun-14			Foreign Exchange Future	18	6,459	6,459,000.00	73 948 017.40
£ / R 13-Jun-14			Foreign Exchange Future	3	350	350,000.00	6 644 657.60
€ / R 13-Jun-14		C	Foreign Exchange Future	2	251	251,000.00	3 909 582.10
AU\$ / R 13-Jun-14			Foreign Exchange Future	5	1,095	1,095,000.00	10 894 650.00
\$ / R 15-Sep-14			Foreign Exchange Future	3	160	160,000.00	1 887 352.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	23	2,300,000.00	27 053 380.00
£ / R 15-Sep-14			Foreign Exchange Future	9	1,130	1,130,000.00	21 747 473.00
€ / R 15-Sep-14			Foreign Exchange Future	14	1,450	1,450,000.00	22 986 749.00
Total Futures				265	38,383	61,450,000.00	740,514,996.10
Total Options				2	2,700	2,700,000.00	518,728.80
Grand Total for Currency Future Turnover Summary				267	41,083	64,150,000.00	741 033 724.90