



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Detailed Turnover

Date: 03/01/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Jan 2014 \$ / R									
\$ / R 03/01/2014 Any day expiry		Sell	201	1,000	201,000.00	10.6302			2,136,670.20
\$ / R 03/01/2014 Any day expiry		Sell	400	1,000	400,000.00	10.6302			4,252,080.00
\$ / R 03/01/2014 Any day expiry		Buy	601	1,000	601,000.00	10.6302			6,388,750.20
		Total Futures	1,202		1,202,000.00				12,777,500.40
		Total Options							
		Total \$ / R Any day expiry	1,202		1,202,000.00				12,777,500.40
Mar 2014 \$ / R									
\$ / R 17/03/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.7285			10,728.50
\$ / R 17/03/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.6900			10,690.00
\$ / R 17/03/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.7400			10,740.00
\$ / R 17/03/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.7700			10,770.00
\$ / R 17/03/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.7486			10,748.60
\$ / R 17/03/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.7700			10,770.00
\$ / R 17/03/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.7285			10,728.50
\$ / R 17/03/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.6900			10,690.00
\$ / R 17/03/2014 Foreign Exchange Future		Sell	2	1,000	2,000.00	10.7380			21,476.00
\$ / R 17/03/2014 Foreign Exchange Future		Sell	2	1,000	2,000.00	10.7297			21,459.40
\$ / R 17/03/2014 Foreign Exchange Future		Sell	2	1,000	2,000.00	10.7253			21,450.60
\$ / R 17/03/2014 Foreign Exchange Future		Buy	2	1,000	2,000.00	10.7253			21,450.60
\$ / R 17/03/2014 Foreign Exchange Future		Buy	2	1,000	2,000.00	10.7380			21,476.00

\$ / R 17/03/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7297	21,459.40
\$ / R 17/03/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	10.6951	32,085.30
\$ / R 17/03/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	10.6951	32,085.30
\$ / R 17/03/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	10.7596	32,278.80
\$ / R 17/03/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	10.7596	32,278.80
\$ / R 17/03/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	10.7462	32,238.60
\$ / R 17/03/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7500	53,750.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7323	53,661.50
\$ / R 17/03/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7000	53,500.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7323	53,661.50
\$ / R 17/03/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7500	53,750.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7000	53,500.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7600	53,800.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7600	53,800.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	6	1,000	6,000.00	10.6940	64,164.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	6	1,000	6,000.00	10.6940	64,164.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	9	1,000	9,000.00	10.7315	96,583.50
\$ / R 17/03/2014	Foreign Exchange Future	Buy	9	1,000	9,000.00	10.7315	96,583.50
\$ / R 17/03/2014	Foreign Exchange Future	Buy	9	1,000	9,000.00	10.7500	96,750.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7479	107,479.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7000	107,000.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7000	107,000.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7479	107,479.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	10.7500	161,250.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	10.7336	161,004.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	10.7336	161,004.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	10.7305	160,957.50
\$ / R 17/03/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	10.7305	160,957.50
\$ / R 17/03/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.7336	214,672.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.7336	214,672.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.7500	215,000.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.7500	215,000.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.7500	268,750.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.7500	268,750.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.7500	268,750.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	27	1,000	27,000.00	10.7114	289,207.80
\$ / R 17/03/2014	Foreign Exchange Future	Sell	27	1,000	27,000.00	10.7114	289,207.80
\$ / R 17/03/2014	Foreign Exchange Future	Sell	29	1,000	29,000.00	10.7683	312,280.70
\$ / R 17/03/2014	Foreign Exchange Future	Buy	29	1,000	29,000.00	10.7683	312,280.70
\$ / R 17/03/2014	Foreign Exchange Future	Buy	30	1,000	30,000.00	10.7133	321,399.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	30	1,000	30,000.00	10.7133	321,399.00
\$ / R 17/03/2014	Foreign Exchange Future	Sell	40	1,000	40,000.00	10.7700	430,800.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	40	1,000	40,000.00	10.7700	430,800.00
\$ / R 17/03/2014	Foreign Exchange Future	Buy	49	1,000	49,000.00	10.7403	526,274.70
\$ / R 17/03/2014	Foreign Exchange Future	Sell	49	1,000	49,000.00	10.7403	526,274.70

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 17/03/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7500			537,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7465			537,325.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.6580			532,900.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7411			537,055.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7500			537,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.6580			532,900.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7411			537,055.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7465			537,325.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	60	1,000	60,000.00	10.7012			642,072.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	65	1,000	65,000.00	10.7694			700,011.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	65	1,000	65,000.00	10.7694			700,011.00
\$ / R 17/03/2014	Foreign Exchange Future	P	10.45 Sell	74	1,000	74,000.00	167.0155			12,359,147.00
\$ / R 17/03/2014	Foreign Exchange Future	P	10.45 Buy	76	1,000	76,000.00	167.0200			12,693,520.00
\$ / R 17/03/2014	Foreign Exchange Future	P	10.45 Sell	76	1,000	76,000.00	167.0200			12,693,520.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	80	1,000	80,000.00	10.7090			856,720.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	80	1,000	80,000.00	10.7090			856,720.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7550			1,075,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7830			1,078,300.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7330			1,073,300.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	100	1,000	100,000.00	10.6780			1,067,800.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.6780			1,067,800.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7330			1,073,300.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7830			1,078,300.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7150			1,071,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7150			1,071,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7200			1,072,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7700			1,077,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7400			1,074,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7400			1,074,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.6940			1,069,400.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	100	1,000	100,000.00	10.6940			1,069,400.00
\$ / R 17/03/2014	Foreign Exchange Future	P	10.15 Sell	100	1,000	100,000.00	67.0000			6,700,000.00
\$ / R 17/03/2014	Foreign Exchange Future	P	10.15 Buy	100	1,000	100,000.00	67.0000			6,700,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	121	1,000	121,000.00	10.7694			1,303,097.40
\$ / R 17/03/2014	Foreign Exchange Future		Buy	121	1,000	121,000.00	10.7694			1,303,097.40
\$ / R 17/03/2014	Foreign Exchange Future		Sell	150	1,000	150,000.00	10.7410			1,611,150.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	150	1,000	150,000.00	10.7700			1,615,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	150	1,000	150,000.00	10.7410			1,611,150.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	150	1,000	150,000.00	10.7700			1,615,500.00
\$ / R 17/03/2014	Foreign Exchange Future	P	10.45 Sell	160	1,000	160,000.00	257.0155			41,122,480.00

\$ / R 17/03/2014	Foreign Exchange Future		Sell	200	1,000	200,000.00	10.7479	2,149,580.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	200	1,000	200,000.00	10.7053	2,141,060.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	200	1,000	200,000.00	10.7479	2,149,580.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	201	1,000	201,000.00	10.7380	2,158,338.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	201	1,000	201,000.00	10.7380	2,158,338.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	320	1,000	320,000.00	10.7400	3,436,800.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	320	1,000	320,000.00	10.7400	3,436,800.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	340	1,000	340,000.00	10.7014	3,638,476.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7400	5,370,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7185	5,359,250.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7157	5,357,850.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7062	5,353,100.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7390	5,369,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7260	5,363,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7260	5,363,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7230	5,361,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7314	5,365,700.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.6952	5,347,600.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.6952	5,347,600.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7260	5,363,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7260	5,363,000.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7230	5,361,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7314	5,365,700.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7185	5,359,250.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7390	5,369,500.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7157	5,357,850.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7062	5,353,100.00
\$ / R 17/03/2014	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.6952	10,695,200.00
\$ / R 17/03/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.6952	10,695,200.00
\$ / R 17/03/2014	Foreign Exchange Future	P	10.45 Buy	1,674	1,000	1,674,000.00	167.0200	279,591,480.00
Total Futures				17,308		17,308,000.00		185,590,982.60
Total Options				2,260		2,260,000		371,860,147.00
Total \$ / R Foreign Exchange Future				19,568		19,568,000.00		557,451,129.60

Mar 2014 \$ / R MAXI

\$ / R MAXI 17/03/2014	Foreign Exchange Future		Buy	20	100,000	2,000,000.00	10.7275	21,455,000.00
\$ / R MAXI 17/03/2014	Foreign Exchange Future		Sell	20	100,000	2,000,000.00	10.7275	21,455,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			40		4,000,000.00				42,910,000.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			40		4,000,000.00				42,910,000.00
Mar 2014 £ / R									
£ / R 17/03/2014		Foreign Exchange Future							
			Sell	1	1,000	1,000.00	17.6000		17,600.00
£ / R 17/03/2014		Foreign Exchange Future							
			Sell	1	1,000	1,000.00	17.5500		17,550.00
£ / R 17/03/2014		Foreign Exchange Future							
			Sell	1	1,000	1,000.00	17.6200		17,620.00
£ / R 17/03/2014		Foreign Exchange Future							
			Sell	1	1,000	1,000.00	17.6400		17,640.00
£ / R 17/03/2014		Foreign Exchange Future							
			Buy	1	1,000	1,000.00	17.6800		17,680.00
£ / R 17/03/2014		Foreign Exchange Future							
			Sell	1	1,000	1,000.00	17.6800		17,680.00
£ / R 17/03/2014		Foreign Exchange Future							
			Buy	1	1,000	1,000.00	17.6200		17,620.00
£ / R 17/03/2014		Foreign Exchange Future							
			Buy	1	1,000	1,000.00	17.6000		17,600.00
£ / R 17/03/2014		Foreign Exchange Future							
			Buy	1	1,000	1,000.00	17.5500		17,550.00
£ / R 17/03/2014		Foreign Exchange Future							
			Buy	1	1,000	1,000.00	17.6400		17,640.00
£ / R 17/03/2014		Foreign Exchange Future							
			Buy	5	1,000	5,000.00	17.6500		88,250.00
£ / R 17/03/2014		Foreign Exchange Future							
			Sell	5	1,000	5,000.00	17.6500		88,250.00
£ / R 17/03/2014		Foreign Exchange Future							
			Buy	50	1,000	50,000.00	17.6575		882,875.00
£ / R 17/03/2014		Foreign Exchange Future							
			Sell	50	1,000	50,000.00	17.6575		882,875.00
Total Futures			120		120,000.00				2,118,430.00
Total Options									
Total £ / R Foreign Exchange Future			120		120,000.00				2,118,430.00
Mar 2014 € / R									
€ / R 17/03/2014		Foreign Exchange Future							
			Sell	1	1,000	1,000.00	14.6280		14,628.00
€ / R 17/03/2014		Foreign Exchange Future							
			Sell	2	1,000	2,000.00	14.6200		29,240.00
€ / R 17/03/2014		Foreign Exchange Future							
			Buy	3	1,000	3,000.00	14.6227		43,868.10
Total Futures			6		6,000.00				87,736.10
Total Options									
Total € / R Foreign Exchange Future			6		6,000.00				87,736.10

Mar 2014 AU\$ / R

AU\$ / R 17/03/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	9.6078	9,607.80
AU\$ / R 17/03/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	9.6078	9,607.80
AU\$ / R 17/03/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	9.5700	239,250.00
AU\$ / R 17/03/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	9.5700	239,250.00
AU\$ / R 17/03/2014	Foreign Exchange Future	Sell	400	1,000	400,000.00	9.5890	3,835,600.00
AU\$ / R 17/03/2014	Foreign Exchange Future	Buy	400	1,000	400,000.00	9.5890	3,835,600.00
Total Futures			852		852,000.00		8,168,915.60

Total Options

Total AU\$ / R Foreign Exchange Future

852

852,000.00

8,168,915.60

Jun 2014 \$ / R

\$ / R 13/06/2014	Foreign Exchange Future	Sell	750	1,000	750,000.00	10.9430	8,207,250.00
\$ / R 13/06/2014	Foreign Exchange Future	Buy	750	1,000	750,000.00	10.9430	8,207,250.00
Total Futures			1,500		1,500,000.00		16,414,500.00

Total Options

Total \$ / R Foreign Exchange Future

1,500

1,500,000.00

16,414,500.00

Jun 2014 AU\$ / R

AU\$ / R 13/06/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	9.6832	19,366.40
AU\$ / R 13/06/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	9.6832	19,366.40
Total Futures			4		4,000.00		38,732.80

Total Options

Total AU\$ / R Foreign Exchange Future

4

4,000.00

38,732.80

Total Futures **21,032** **24,992,000.00** **268 106 797.50**

Total Options **2,260** **2,260,000.00** **371 860 147.00**

Grand Total for Currency Future Detailed Turnover **23,292** **27,252,000.00** **639 966 944.50**