



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 11/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	132	46,905	46,905,000.00	521 136 902.60
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	5	25	2,500,000.00	27 910 700.00
£ / R 17-Mar-14			Foreign Exchange Future	29	8,393	8,393,000.00	153 678 513.70
¥ / R 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	54 020.00
€ / R 17-Mar-14			Foreign Exchange Future	28	8,632	8,632,000.00	131 495 258.30
AU\$ / R 17-Mar-14			Foreign Exchange Future	4	153	153,000.00	1 536 885.90
\$ / R 13-Jun-14			Foreign Exchange Future	11	6,786	6,786,000.00	76 326 262.60
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	3	15	1,500,000.00	17 009 100.00
£ / R 13-Jun-14			Foreign Exchange Future	5	56	56,000.00	1 035 771.70
€ / R 13-Jun-14			Foreign Exchange Future	4	101	101,000.00	1 552 479.10
\$ / R 15-Sep-14			Foreign Exchange Future	3	1,500	1,500,000.00	17 176 350.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	8	32	3,200,000.00	36 826 640.00
£ / R 15-Sep-14			Foreign Exchange Future	32	10,250	10,250,000.00	193 543 650.00
€ / R 15-Sep-14			Foreign Exchange Future	23	8,000	8,000,000.00	125 936 825.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	1	250	250,000.00	2 561 600.00
Total Futures				289	91,103	98,726,000.00	1,307,780,958.90
Total Options							
Grand Total for Currency Future Turnover Summary				289	91,103	98,726,000.00	1 307 780 958.90