



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 14/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	157	75,369	75,369,000.00	829 580 402.30
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	3	12	1,200,000.00	13 206 740.00
£ / R 17-Mar-14			Foreign Exchange Future	5	375	375,000.00	6 882 496.40
€ / R 17-Mar-14			Foreign Exchange Future	3	622	622,000.00	9 345 030.00
\$ / R 13-Jun-14	11.12	C	Foreign Exchange Future	38	15,009	15,009,000.00	98 552 718.10
€ / R 13-Jun-14			Foreign Exchange Future	1	20	20,000.00	305 252.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	75	750,000.00	1 027 125.00
\$ / R 12-Dec-14	13.00	C	Foreign Exchange Future	2	15,000	15,000,000.00	2 966 775.00
Total Futures				192	85,082	86,945,000.00	956,389,763.80
Total Options				18	21,400	21,400,000.00	5,476,775.00
Grand Total for Currency Future Turnover Summary				210	106,482	108,345,000.00	961 866 538.80