



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 25/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	11.00	P	Foreign Exchange Future	240	62,810	62,810,000.00	676 314 976.80
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	12	65	6,500,000.00	70 311 550.00
£ / R 17-Mar-14			Foreign Exchange Future	21	3,275	3,275,000.00	58 844 571.20
¥ / R 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	52 750.00
€ / R 17-Mar-14			Foreign Exchange Future	12	564	564,000.00	8 385 053.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	250	250,000.00	2 422 450.00
\$ / R 13-Jun-14		P	Foreign Exchange Future	80	56,004	56,004,000.00	608 168 100.10
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	2	9	900,000.00	9 884 250.00
£ / R 13-Jun-14			Foreign Exchange Future	2	110	110,000.00	2 007 378.00
€ / R 13-Jun-14			Foreign Exchange Future	5	39	39,000.00	587 455.40
AU\$ / R 13-Jun-14			Foreign Exchange Future	3	110	110,000.00	1 077 890.00
\$ / R 15-Sep-14		C	Foreign Exchange Future	3	7,972	7,972,000.00	61 423 376.50
£ / R 15-Sep-14			Foreign Exchange Future	3	260	260,000.00	4 823 650.00
€ / R 15-Sep-14		P	Foreign Exchange Future	4	1,736	1,736,000.00	2 564 146.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	370	370,000.00	4 184 811.00
£ / R 12-Dec-14			Foreign Exchange Future	2	600	600,000.00	11 379 840.00
Total Futures				386	129,179	137,000,000.00	1,521,247,199.50
Total Options				6	5,000	5,000,000.00	1,185,048.50
Grand Total for Currency Future Turnover Summary				392	134,179	142,000,000.00	1 522 432 248.00