



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 12/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 12-Feb-14			Any day expiry	1	50	5,000,000.00	54 840 000.00
\$ / R 17-Mar-14			Foreign Exchange Future	102	40,740	40,740,000.00	449 676 298.80
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	4	20	2,000,000.00	22 039 900.00
£ / R 17-Mar-14			Foreign Exchange Future	5	620	620,000.00	11 315 452.00
€ / R 17-Mar-14			Foreign Exchange Future	5	166	166,000.00	2 492 541.20
AU\$ / R 17-Mar-14			Foreign Exchange Future	4	650	650,000.00	6 468 505.00
\$ / R 13-Jun-14	11.16	C	Foreign Exchange Future	18	11,834	11,834,000.00	19 556 488.40
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	5	500,000.00	5 580 850.00
€ / R 13-Jun-14			Foreign Exchange Future	2	180	180,000.00	2 741 200.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	11	396,205	396,205,000.00	81 038 693.02
Total Futures				130	43,965	51,390,000.00	572,280,449.40
Total Options				23	406,505	406,505,000.00	83,469,479.02
Grand Total for Currency Future Turnover Summary				153	450,470	457,895,000.00	655 749 928.42