



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 27/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 27-Feb-14			Any day expiry	1	10,070	10,070,000.00	108 428 725.00
\$ / R MAXI 5-Mar-14		P	Any day expiry	4	150	15,000,000.00	1 099 000.00
\$ / R 17-Mar-14			Foreign Exchange Future	52	14,424	14,424,000.00	156 040 325.00
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	9	45	4,500,000.00	48 733 350.00
£ / R 17-Mar-14			Foreign Exchange Future	9	7,731	7,731,000.00	139 641 595.50
€ / R 17-Mar-14			Foreign Exchange Future	9	894	894,000.00	13 217 724.10
CHF / R 17-Mar-14			Foreign Exchange Future	1	20	20,000.00	243 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	28	13,736	13,736,000.00	150 964 914.40
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	12	60	6,000,000.00	65 906 050.00
£ / R 13-Jun-14			Foreign Exchange Future	5	250	250,000.00	4 551 810.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	60	60,000.00	582 240.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	67	67,000.00	745 710.00
€ / R 15-Sep-14			Foreign Exchange Future	1	108	108,000.00	1 640 876.40
\$ / R 12-Dec-14	9.56	P	Foreign Exchange Future	4	56,400	56,400,000.00	14 884 274.43
Total Futures				129	47,465	57,860,000.00	690,696,320.40
Total Options				8	56,550	71,400,000.00	15,983,274.43
Grand Total for Currency Future Turnover Summary				137	104,015	129,260,000.00	706 679 594.83