JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 20/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R MAXI 26-Feb-14		P	Any day expiry	4	150	15,000,000.00	1 060 000.00
$ / R 3-Mar-14	11.09	C	Any day expiry	1	1,300	1,300,000.00	157 001.00
$ / R 17-Mar-14			Foreign Exchange Future	164	62,026	62,026,000.00	686 814 039.40
$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	5 543 800.00
£ / R 17-Mar-14			Foreign Exchange Future	4	269	269,000.00	4 968 446.90
€ / R 17-Mar-14			Foreign Exchange Future	11	1,925	1,925,000.00	29 350 426.40
AU$ / R 17-Mar-14			Foreign Exchange Future	2	275	275,000.00	2 727 875.00
QUANTO € / $ 17-Mar-14			Foreign Exchange Future	2	15	150,000.00	205 500.00
$ / R 13-Jun-14		C	Foreign Exchange Future	29	8,636	8,636,000.00	30 896 082.10
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	276 325.00
€ / R 13-Jun-14			Foreign Exchange Future	2	27	27,000.00	417 685.00
$ / R 12-Dec-14		C	Foreign Exchange Future	36	32,500	32,500,000.00	8 903 500.00
Total Futures				**198**	**67,203**	**70,308,000.00**	**760,006,179.80**
Total Options				**59**	**39,950**	**54,800,000.00**	**11,314,501.00**
Grand Total for Currency Future Turnover Summary				**257**	**107,153**	**125,108,000.00**	**771 320 680.80**