



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 21/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	104	54,074	54,074,000.00	597 574 520.80
£ / R 17-Mar-14			Foreign Exchange Future	3	16	16,000.00	294 628.00
€ / R 17-Mar-14			Foreign Exchange Future	3	2,074	2,074,000.00	31 459 134.90
AUS / R 17-Mar-14			Foreign Exchange Future	3	525	525,000.00	5 211 225.00
\$ / R 13-Jun-14			Foreign Exchange Future	14	4,243	4,243,000.00	47 632 228.90
€ / R 13-Jun-14			Foreign Exchange Future	5	202	202,000.00	3 109 538.90
\$ / R 12-Dec-14	13.00	C	Foreign Exchange Future	3	5,906	5,906,000.00	12 073 045.00
£ / R 12-Dec-14			Foreign Exchange Future	2	4,370	4,370,000.00	84 421 845.00
Total Futures				136	66,410	66,410,000.00	780,242,166.50
Total Options				1	5,000	5,000,000.00	1,534,000.00
Grand Total for Currency Future Turnover Summary				137	71,410	71,410,000.00	781 776 166.50