



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 24/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	137	134,313	134,313,000.00	1 476 880 048.40
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	4	20	2,000,000.00	21 897 750.00
£ / R 17-Mar-14			Foreign Exchange Future	4	218	218,000.00	3 964 440.00
€ / R 17-Mar-14			Foreign Exchange Future	8	974	974,000.00	14 648 738.00
TRY / R 17-Mar-14			Foreign Exchange Future	1	1	1,000.00	5 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	13	4,201	4,201,000.00	46 781 749.20
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	3	435	43,500,000.00	482 200 550.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	8	3,772	3,772,000.00	37 395 230.80
€ / R 15-Sep-14			Foreign Exchange Future	2	200	200,000.00	3 096 000.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	23	10,453	10,453,000.00	8 504 522.50
Total Futures				181	144,587	189,632,000.00	2,092,139,028.90
Total Options				22	10,000	10,000,000.00	3,235,000.00
Grand Total for Currency Future Turnover Summary				203	154,587	199,632,000.00	2 095 374 028.90