



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 12/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	330	1,009,713	1,009,713,000.00	10 999 293 228.10
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	20	478	47,800,000.00	521 346 040.00
£ / R 17-Mar-14			Foreign Exchange Future	19	24,785	24,785,000.00	448 997 281.80
¥ / R 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	53 050.00
€ / R 17-Mar-14			Foreign Exchange Future	12	25,411	25,411,000.00	383 809 872.30
AU\$ / R 17-Mar-14			Foreign Exchange Future	10	2,201	2,201,000.00	21 497 491.00
\$ / R 26-Mar-14	10.90	C	Any day expiry	2	4,000	4,000,000.00	348 000.00
\$ / R 13-Jun-14		C	Foreign Exchange Future	303	1,886,430	1,886,430,000.00	20 773 322 699.10
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	11	874	87,400,000.00	966 921 570.00
£ / R 13-Jun-14			Foreign Exchange Future	11	46,448	46,448,000.00	853 116 167.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	270 000.00
€ / R 13-Jun-14			Foreign Exchange Future	11	61,938	61,938,000.00	949 594 726.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	17	17,000.00	167 467.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	5	50,000.00	69 300.00
\$ / R 12-Dec-14	13.00	C	Foreign Exchange Future	27	25,550	25,550,000.00	13 420 190.00
Total Futures				728	3,052,780	3,189,643,000.00	35,923,363,792.30
Total Options				32	35,100	35,100,000.00	8,863,290.00
Grand Total for Currency Future Turnover Summary				760	3,087,880	3,224,743,000.00	35 932 227 082.30