



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 13/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	222	86,463	86,463,000.00	931 449 984.80
\$ / R MAXI 18-Mar-14		P	Any day expiry	7	165	16,500,000.00	17 089 850.00
£ / R 17-Mar-14			Foreign Exchange Future	30	7,388	7,388,000.00	132 573 043.80
€ / R 17-Mar-14			Foreign Exchange Future	34	18,067	18,067,000.00	270 766 236.90
AU\$ / R 17-Mar-14			Foreign Exchange Future	15	6,167	6,167,000.00	60 133 000.70
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	3	135	1,350,000.00	1 875 530.00
\$ / R 26-Mar-14	11.15	C	Any day expiry	1	2,000	2,000,000.00	37 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	220	47,662	47,662,000.00	520 942 313.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	3	300,000.00	3 264 000.00
£ / R 13-Jun-14			Foreign Exchange Future	45	5,302	5,302,000.00	96 543 597.00
€ / R 13-Jun-14			Foreign Exchange Future	22	5,481	5,481,000.00	83 331 613.30
AU\$ / R 13-Jun-14			Foreign Exchange Future	9	249	249,000.00	2 446 916.40
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 090 400.00
\$ / R 15-Sep-14			Foreign Exchange Future	6	2,920	2,920,000.00	32 257 100.00
£ / R 15-Sep-14			Foreign Exchange Future	1	125	125,000.00	2 316 100.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	5	9,636	9,636,000.00	95 677 771.20
QUANTO € / \$ 15-Sep-14			Foreign Exchange Future	1	125	1,250,000.00	1 737 250.00
\$ / R 12-Dec-14			Foreign Exchange Future	3	4,195	4,195,000.00	47 455 089.00
Total Futures				621	194,083	199,555,000.00	2,300,979,796.10
Total Options				5	2,150	17,000,000.00	1,007,000.00
Grand Total for Currency Future Turnover Summary				626	196,233	216,555,000.00	2 301 986 796.10