



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 19/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14		C	Foreign Exchange Future	59	21,107	21,107,000.00	202 716 331.62
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	42	460	46,000,000.00	499 860 530.00
£ / R 13-Jun-14			Foreign Exchange Future	4	3,250	3,250,000.00	58 657 425.00
€ / R 13-Jun-14			Foreign Exchange Future	10	5,013	5,013,000.00	75 834 569.50
AU\$ / R 13-Jun-14			Foreign Exchange Future	11	3,803	3,803,000.00	37 475 335.00
\$ / R 15-Sep-14		C	Foreign Exchange Future	4	762	762,000.00	8 282 240.62
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	1	5	500,000.00	5 512 050.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	3	82	82,000.00	793 180.42
£ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	4 652 575.00
Total Futures				128	32,196	78,231,000.00	893,116,673.50
Total Options				7	2,536	2,536,000.00	667,563.66
Grand Total for Currency Future Turnover Summary				135	34,732	80,767,000.00	893 784 237.16