



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 31/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 29-Apr-14	10.57	C	Any day expiry	1	10,000	10,000,000.00	1 725 000.00
\$ / R 13-Jun-14	10.91	P	Foreign Exchange Future	145	53,273	53,273,000.00	565 671 443.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	5	55	5,500,000.00	58 903 450.00
£ / R 13-Jun-14			Foreign Exchange Future	32	5,930	5,930,000.00	105 254 947.00
€ / R 13-Jun-14			Foreign Exchange Future	9	2,360	2,360,000.00	34 775 005.00
CHF / R 13-Jun-14			Foreign Exchange Future	1	100	100,000.00	1 209 600.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	65	65,000.00	707 772.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	1	5	500,000.00	5 425 400.00
€ / R 15-Sep-14			Foreign Exchange Future	4	850	850,000.00	12 718 505.00
QUANTO € / \$ 15-Sep-14			Foreign Exchange Future	1	3,000	30,000,000.00	41 460 000.00
\$ / R 12-Dec-14			Foreign Exchange Future	4	3,500	3,500,000.00	38 723 250.00
€ / R 12-Dec-14			Foreign Exchange Future	2	250	250,000.00	3 805 275.00
\$ / R 16-Mar-15	13.00	C	Foreign Exchange Future	9	14	14,000.00	27 132.50
Total Futures				202	68,990	101,930,000.00	868,562,360.20
Total Options				13	10,412	10,412,000.00	1,844,419.30
Grand Total for Currency Future Turnover Summary				215	79,402	112,342,000.00	870 406 779.50