



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 03/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 10-Mar-14	10.79	C	Any day expiry	4	30,000	30,000,000.00	3 099 000.00
\$ / R 17-Mar-14			Foreign Exchange Future	147	113,305	113,305,000.00	1 224 865 024.20
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	4	20	2,000,000.00	21 626 800.00
£ / R 17-Mar-14			Foreign Exchange Future	7	8,505	8,505,000.00	153 929 060.00
€ / R 17-Mar-14			Foreign Exchange Future	2	282	282,000.00	4 203 045.40
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	333	333,000.00	3 213 153.60
CHF / R 17-Mar-14			Foreign Exchange Future	3	300	300,000.00	3 673 600.00
\$ / R 13-Jun-14			Foreign Exchange Future	46	19,839	19,839,000.00	217 594 354.70
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	4	20	2,000,000.00	21 932 850.00
£ / R 13-Jun-14			Foreign Exchange Future	1	69	69,000.00	1 263 031.20
€ / R 13-Jun-14			Foreign Exchange Future	1	3	3,000.00	45 430.80
AU\$ / R 13-Jun-14			Foreign Exchange Future	2	43	43,000.00	418 442.80
CHF / R 13-Jun-14			Foreign Exchange Future	11	1,288	1,288,000.00	16 022 728.50
\$ / R 15-Sep-14			Foreign Exchange Future	2	1,000	1,000,000.00	11 155 150.00
€ / R 15-Sep-14			Foreign Exchange Future	2	100	100,000.00	1 539 559.20
\$ / R 12-Dec-14			Foreign Exchange Future	1	2,000	2,000,000.00	22 663 000.00
Total Futures				235	147,107	151,067,000.00	1,704,145,230.40
Total Options				4	30,000	30,000,000.00	3,099,000.00
Grand Total for Currency Future Turnover Summary				239	177,107	181,067,000.00	1 707 244 230.40