



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 05/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 5-Mar-14			Any day expiry	1	50	5,000,000.00	53 664 500.00
\$ / R 17-Mar-14	10.74	C	Foreign Exchange Future	59	42,482	42,482,000.00	361 217 498.50
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	10	1,000,000.00	10 772 500.00
£ / R 17-Mar-14			Foreign Exchange Future	6	2,581	2,581,000.00	46 429 590.20
€ / R 17-Mar-14			Foreign Exchange Future	2	515	515,000.00	7 603 306.00
CHF / R 17-Mar-14			Foreign Exchange Future	1	100	100,000.00	1 212 800.00
\$ / R 13-Jun-14	10.75	P	Foreign Exchange Future	20	55,472	55,472,000.00	584 227 997.40
£ / R 13-Jun-14			Foreign Exchange Future	1	223	223,000.00	4 058 600.00
€ / R 13-Jun-14			Foreign Exchange Future	2	38	38,000.00	569 150.80
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	55	55,000.00	535 331.50
€ / R 15-Sep-14			Foreign Exchange Future	1	200	200,000.00	3 052 880.00
Total Futures				89	90,726	96,666,000.00	1,071,991,354.40
Total Options				6	11,000	11,000,000.00	1,352,800.00
Grand Total for Currency Future Turnover Summary				95	101,726	107,666,000.00	1 073 344 154.40