



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 06/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 12-Mar-14		P	Any day expiry	4	150	15,000,000.00	1 105 000.00
\$ / R 17-Mar-14	10.45	C	Foreign Exchange Future	117	96,907	96,907,000.00	975 490 917.05
£ / R 17-Mar-14			Foreign Exchange Future	23	3,075	3,075,000.00	54 753 901.40
€ / R 17-Mar-14			Foreign Exchange Future	43	5,082	5,082,000.00	74 541 930.90
AU\$ / R 17-Mar-14			Foreign Exchange Future	7	8,100	8,100,000.00	78 135 380.00
\$ / R 13-Jun-14	10.45	C	Foreign Exchange Future	78	108,771	108,771,000.00	1 140 590 459.35
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	4	4	400,000.00	4 332 000.00
£ / R 13-Jun-14			Foreign Exchange Future	8	1,133	1,133,000.00	20 462 364.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	265 000.00
€ / R 13-Jun-14			Foreign Exchange Future	19	1,641	1,641,000.00	24 414 216.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	5	237	237,000.00	2 308 818.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 075 250.00
R / ¥EN 13-Jun-14			Foreign Exchange Future	1	1,000	10,000,000.00	9 819 300.55
\$ / R 15-Sep-14	10.00	P	Foreign Exchange Future	11	3,850	3,850,000.00	15 131 901.00
£ / R 15-Sep-14			Foreign Exchange Future	13	490	490,000.00	9 011 952.00
€ / R 15-Sep-14			Foreign Exchange Future	18	1,130	1,130,000.00	17 085 431.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	12	480	480,000.00	4 722 115.00
\$ / R 12-Dec-14		P	Foreign Exchange Future	0	0	0.00	0.00
Total Futures				355	219,989	233,210,000.00	2,430,042,387.15
Total Options				10	12,236	27,086,000.00	4,203,549.10
Grand Total for Currency Future Turnover Summary				365	232,225	260,296,000.00	2 434 245 936.24