



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 07/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	11.00	P	Foreign Exchange Future	207	177,451	177,451,000.00	1 878 513 550.80
£ / R 17-Mar-14			Foreign Exchange Future	9	1,370	1,370,000.00	24 472 497.00
€ / R 17-Mar-14			Foreign Exchange Future	11	1,833	1,833,000.00	27 102 689.60
AU\$ / R 17-Mar-14			Foreign Exchange Future	7	1,225	1,225,000.00	11 925 230.00
\$ / R 13-Jun-14		C	Foreign Exchange Future	86	39,144	39,144,000.00	332 195 821.20
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	1	100,000.00	1 078 000.00
€ / R 13-Jun-14			Foreign Exchange Future	3	565	565,000.00	8 481 440.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	3	3,000.00	29 315.40
\$ / R 15-Sep-14			Foreign Exchange Future	9	4,115	4,115,000.00	45 312 352.00
€ / R 15-Sep-14			Foreign Exchange Future	1	45	45,000.00	683 815.50
AU\$ / R 15-Sep-14			Foreign Exchange Future	2	8,000	8,000,000.00	79 080 000.00
\$ / R 12-Dec-14	12.29	C	Foreign Exchange Future	3	4,206	4,206,000.00	988 003.42
Total Futures				329	224,452	224,551,000.00	2,406,159,011.50
Total Options				11	13,506	13,506,000.00	3,703,703.42
Grand Total for Currency Future Turnover Summary				340	237,958	238,057,000.00	2 409 862 714.92