



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 14/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	81	54,535	54,535,000.00	588 096 845.50
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	34	171	17,100,000.00	184 373 140.00
£ / R 17-Mar-14			Foreign Exchange Future	12	9,131	9,131,000.00	163 824 721.60
¥ / R 17-Mar-14			Foreign Exchange Future	4	136	13,600,000.00	1 449 676.00
€ / R 17-Mar-14			Foreign Exchange Future	15	6,929	6,929,000.00	103 730 666.60
AU\$ / R 17-Mar-14			Foreign Exchange Future	10	7,375	7,375,000.00	71 753 775.00
CAD/ R 17-Mar-14			Foreign Exchange Future	2	76	76,000.00	736 896.00
CHF / R 17-Mar-14			Foreign Exchange Future	3	129	129,000.00	1 592 256.00
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	2	451	4,510,000.00	6 251 762.00
\$ / R 13-Jun-14			Foreign Exchange Future	149	160,439	160,439,000.00	1 753 651 901.50
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	3	15	1,500,000.00	16 397 000.00
£ / R 13-Jun-14			Foreign Exchange Future	14	12,320	12,320,000.00	224 319 756.00
¥ / R 13-Jun-14			Foreign Exchange Future	3	145	14,500,000.00	1 567 045.00
€ / R 13-Jun-14			Foreign Exchange Future	14	17,654	17,654,000.00	268 080 643.10
CHF / R 13-Jun-14			Foreign Exchange Future	1	3	3,000.00	37 492.50
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	2	900	9,000,000.00	12 480 300.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	32	32,000.00	355 152.00
€ / R 15-Sep-14			Foreign Exchange Future	6	813	813,000.00	12 521 719.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	1	75	75,000.00	743 122.50
CAD/ R 15-Sep-14			Foreign Exchange Future	1	75	75,000.00	746 400.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	19	10,463	10,463,000.00	8 525 212.50
¥ / R 16-Mar-15			Foreign Exchange Future	1	50	5,000,000.00	568 550.00
CHF / R 16-Mar-15			Foreign Exchange Future	1	125	125,000.00	1 651 250.00
Total Futures				361	272,042	335,384,000.00	3,420,156,182.80
Total Options				18	10,000	10,000,000.00	3,299,100.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				379	282,042	345,384,000.00	3 423 455 282.80