JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 18/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R MAXI 18-Mar-14			Any day expiry	1	50	5,000,000.00	53 712 000.00
$ / R MAXI 25-Mar-14		P	Any day expiry	4	150	15,000,000.00	1 118 526.00
$ / R 31-Mar-14		C	Any day expiry	2	1,000	1,000,000.00	61 000.00
$ / R MAXI 5-May-14		P	Any day expiry	4	600	60,000,000.00	38 330 100.00
$ / R 13-Jun-14			Foreign Exchange Future	44	35,224	35,224,000.00	383 157 740.10
$ / R MAXI 13-Jun-14	10.93	P	Foreign Exchange Future	13	340	34,000,000.00	106 557 542.50
£ / R 13-Jun-14			Foreign Exchange Future	3	1,130	1,130,000.00	20 392 106.00
€ / R 13-Jun-14			Foreign Exchange Future	3	1,042	1,042,000.00	15 781 248.00
AU$ / R 13-Jun-14			Foreign Exchange Future	2	2,000	2,000,000.00	19 687 000.00
QUANTO € / $ 13-Jun-14			Foreign Exchange Future	1	10	100,000.00	139 000.00
$ / R 15-Sep-14			Foreign Exchange Future	2	33	33,000.00	364 786.00
£ / R 15-Sep-14			Foreign Exchange Future	2	250	250,000.00	4 571 700.00
AU$ / R 12-Dec-14	9.45	P	Foreign Exchange Future	3	603	603,000.00	175 000.65
Total Futures				**69**	**39,829**	**53,779,000.00**	**595,888,510.10**
Total Options				**15**	**2,603**	**101,603,000.00**	**48,159,239.15**
Grand Total for Currency Future Turnover Summary				**84**	**42,432**	**155,382,000.00**	**644 047 749.25**