



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 24/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14	11.02	C	Foreign Exchange Future	67	32,309	32,309,000.00	299 963 266.50
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	24	255	25,500,000.00	280 681 120.00
£ / R 13-Jun-14			Foreign Exchange Future	3	2,003	2,003,000.00	36 323 387.60
€ / R 13-Jun-14			Foreign Exchange Future	3	514	514,000.00	7 813 767.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	1,000	1,000,000.00	9 953 200.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	500	500,000.00	5 591 600.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	2	10	1,000,000.00	11 185 200.00
£ / R 15-Sep-14			Foreign Exchange Future	2	1,000	1,000,000.00	18 420 900.00
€ / R 15-Sep-14			Foreign Exchange Future	4	1,175	1,175,000.00	18 115 400.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	2	600	600,000.00	6 049 120.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	2 844 050.00
Total Futures				104	34,416	60,651,000.00	695,344,661.10
Total Options				6	5,200	5,200,000.00	1,596,350.00
Grand Total for Currency Future Turnover Summary				110	39,616	65,851,000.00	696 941 011.10