



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 25/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 1-Apr-14		P	Any day expiry	4	150	15,000,000.00	1 026 419.00
\$ / R 13-Jun-14	10.91	P	Foreign Exchange Future	84	43,674	43,674,000.00	423 355 337.20
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	60	677	67,700,000.00	740 583 730.00
£ / R 13-Jun-14			Foreign Exchange Future	3	1,019	1,019,000.00	18 361 846.00
€ / R 13-Jun-14			Foreign Exchange Future	19	6,118	6,118,000.00	92 677 116.10
AU\$ / R 13-Jun-14			Foreign Exchange Future	4	4,000	4,000,000.00	39 779 400.00
\$ / R 15-Sep-14			Foreign Exchange Future	2	1,100	1,100,000.00	12 206 280.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	2	10	1,000,000.00	11 096 900.00
Total Futures				169	51,498	119,511,000.00	1,336,478,009.30
Total Options				9	5,250	20,100,000.00	2,609,019.00
Grand Total for Currency Future Turnover Summary				178	56,748	139,611,000.00	1 339 087 028.30