



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 26/03/2014

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------------------|
| \$ / R 26-Mar-14 | | | Any day expiry | 1 | 6,000 | 6,000,000.00 | 64 094 400.00 |
| \$ / R 8-Apr-14 | | C | Any day expiry | 2 | 6,000 | 6,000,000.00 | 498 000.00 |
| \$ / R 13-Jun-14 | 11.00 | P | Foreign Exchange Future | 127 | 76,666 | 76,666,000.00 | 831 012 763.50 |
| \$ / R MAXI 13-Jun-14 | | | Foreign Exchange Future | 4 | 60 | 6,000,000.00 | 64 955 800.00 |
| £ / R 13-Jun-14 | | | Foreign Exchange Future | 10 | 420 | 420,000.00 | 7 530 142.50 |
| ¥ / R 13-Jun-14 | | | Foreign Exchange Future | 1 | 25 | 2,500,000.00 | 264 750.00 |
| € / R 13-Jun-14 | | | Foreign Exchange Future | 14 | 2,902 | 2,902,000.00 | 43 429 844.10 |
| AU\$ / R 13-Jun-14 | | | Foreign Exchange Future | 1 | 3 | 3,000.00 | 29 803.50 |
| CHF / R 13-Jun-14 | | | Foreign Exchange Future | 1 | 100 | 100,000.00 | 1 232 200.00 |
| \$ / R 15-Sep-14 | | | Foreign Exchange Future | 1 | 2 | 2,000.00 | 22 000.00 |
| £ / R 15-Sep-14 | | | Foreign Exchange Future | 2 | 55 | 55,000.00 | 1 002 175.00 |
| € / R 15-Sep-14 | | | Foreign Exchange Future | 2 | 102 | 102,000.00 | 1 550 690.00 |
| \$ / R 12-Dec-14 | | | Foreign Exchange Future | 1 | 1,000 | 1,000,000.00 | 11 254 800.00 |
| Total Futures | | | | 164 | 87,134 | 95,549,000.00 | 1,026,306,405.60 |
| Total Options | | | | 3 | 6,201 | 6,201,000.00 | 570,963.00 |
| Grand Total for Currency Future Turnover Summary | | | | 167 | 93,335 | 101,750,000.00 | 1 026 877 368.60 |