



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 27/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 27-Mar-14			Any day expiry	1	500	500,000.00	5 318 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	120	51,809	51,809,000.00	560 026 954.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	14	123	12,300,000.00	133 096 200.00
£ / R 13-Jun-14			Foreign Exchange Future	11	3,080	3,080,000.00	55 432 162.50
€ / R 13-Jun-14			Foreign Exchange Future	25	3,915	3,915,000.00	58 278 830.20
AU\$ / R 13-Jun-14			Foreign Exchange Future	2	2,000	2,000,000.00	19 879 700.00
CHF / R 13-Jun-14			Foreign Exchange Future	1	100	100,000.00	1 211 650.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	5	50,000.00	68 890.00
\$ / R 15-Sep-14			Foreign Exchange Future	12	13,065	13,065,000.00	142 857 391.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	30	3,000,000.00	33 019 390.00
€ / R 15-Sep-14			Foreign Exchange Future	3	1,053	1,053,000.00	15 859 500.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	1	500	500,000.00	5 017 950.00
\$ / R 12-Dec-14			Foreign Exchange Future	17	1,240	1,240,000.00	13 886 089.00
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	20	37	3,700,000.00	41 426 590.00
£ / R 12-Dec-14			Foreign Exchange Future	2	60	60,000.00	1 115 508.00
€ / R 12-Dec-14			Foreign Exchange Future	11	350	350,000.00	5 401 294.00
Total Futures				247	77,867	96,722,000.00	1,091,896,098.70
Total Options							
Grand Total for Currency Future Turnover Summary				247	77,867	96,722,000.00	1 091 896 098.70