



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 28/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14			Foreign Exchange Future	92	30,017	30,017,000.00	322 269 255.20
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	5	75	7,500,000.00	80 630 650.00
£ / R 13-Jun-14			Foreign Exchange Future	3	508	508,000.00	9 055 923.00
€ / R 13-Jun-14			Foreign Exchange Future	6	821	821,000.00	12 102 978.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 059 950.00
\$ / R 15-Sep-14			Foreign Exchange Future	5	2,212	2,212,000.00	24 110 992.70
€ / R 15-Sep-14			Foreign Exchange Future	2	125	125,000.00	1 869 322.50
QUANTO € / \$ 15-Sep-14			Foreign Exchange Future	9	3,000	30,000,000.00	41 206 600.00
\$ / R 29-Oct-14		C	Any day expiry	2	10,000	10,000,000.00	3 494 400.50
\$ / R 28-Nov-14		C	Any day expiry	2	10,000	10,000,000.00	1.00
Total Futures				123	36,908	72,683,000.00	493,305,671.40
Total Options				4	20,000	20,000,000.00	3,494,401.50
Grand Total for Currency Future Turnover Summary				127	56,908	92,683,000.00	496 800 072.90