



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 10/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	51	29,969	29,969,000.00	322 816 543.80
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	3	201	20,100,000.00	216 673 210.00
£ / R 17-Mar-14			Foreign Exchange Future	2	209	209,000.00	3 739 310.00
€ / R 17-Mar-14			Foreign Exchange Future	3	4,398	4,398,000.00	65 561 662.20
AUS\$ / R 17-Mar-14			Foreign Exchange Future	4	1,070	1,070,000.00	10 390 256.00
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	1	15	150,000.00	208 320.00
R / ¥EN 17-Mar-14			Foreign Exchange Future	1	2,000	20,000,000.00	20 064 526.80
\$ / R 13-Jun-14			Foreign Exchange Future	51	33,894	33,894,000.00	370 265 310.60
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	4	600	60,000,000.00	656 060 000.00
£ / R 13-Jun-14			Foreign Exchange Future	1	204	204,000.00	3 699 132.00
¥ / R 13-Jun-14			Foreign Exchange Future	4	5,550	555,000,000.00	58 688 350.00
€ / R 13-Jun-14			Foreign Exchange Future	4	4,491	4,491,000.00	67 912 511.10
CHF / R 13-Jun-14			Foreign Exchange Future	2	200	200,000.00	2 485 800.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	5	50,000.00	69 400.00
R / ¥EN 13-Jun-14			Foreign Exchange Future	1	1,000	10,000,000.00	9 886 111.80
€ / R 15-Sep-14			Foreign Exchange Future	2	34	34,000.00	524 490.80
\$ / R 16-Mar-15			Foreign Exchange Future	1	50	50,000.00	574 745.00
<b>Total Futures</b>				<b>136</b>	<b>83,890</b>	<b>739,819,000.00</b>	<b>1,809,619,680.10</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>136</b>	<b>83,890</b>	<b>739,819,000.00</b>	<b>1 809 619 680.10</b>