



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 04/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	99	76,591	76,591,000.00	830 947 781.80
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	3	20	2,000,000.00	21 685 100.00
£ / R 17-Mar-14			Foreign Exchange Future	1	36	36,000.00	653 752.80
€ / R 17-Mar-14			Foreign Exchange Future	3	544	544,000.00	8 092 330.00
\$ / R 13-Jun-14			Foreign Exchange Future	33	20,331	20,331,000.00	223 968 429.90
€ / R 13-Jun-14			Foreign Exchange Future	1	10	10,000.00	151 064.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	500	500,000.00	5 591 700.00
€ / R 15-Sep-14			Foreign Exchange Future	1	250	250,000.00	3 834 225.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	72	72,000.00	818 949.60
<b>Total Futures</b>				<b>143</b>	<b>98,354</b>	<b>100,334,000.00</b>	<b>1,095,743,333.10</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>143</b>	<b>98,354</b>	<b>100,334,000.00</b>	<b>1 095 743 333.10</b>