



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 11/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14		C	Foreign Exchange Future	83	26,060	26,060,000.00	248 867 814.10
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	2	50	5,000,000.00	54 037 500.00
£ / R 17-Mar-14			Foreign Exchange Future	2	301	301,000.00	5 407 002.50
€ / R 17-Mar-14			Foreign Exchange Future	8	1,440	1,440,000.00	21 509 005.50
AU\$ / R 17-Mar-14			Foreign Exchange Future	8	3,526	3,526,000.00	34 352 557.00
\$ / R 2-Apr-14		C	Any day expiry	2	10,000	10,000,000.00	1 611 000.00
\$ / R 13-Jun-14		C	Foreign Exchange Future	108	39,448	39,448,000.00	350 263 582.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	1	100,000.00	1 098 000.00
£ / R 13-Jun-14			Foreign Exchange Future	2	101	101,000.00	1 839 053.00
€ / R 13-Jun-14			Foreign Exchange Future	4	585	585,000.00	8 849 611.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	12	2,310	2,310,000.00	22 608 977.40
\$ / R 15-Sep-14		P	Foreign Exchange Future	5	2,650	2,650,000.00	1 860 705.00
\$ / R 12-Dec-14	10.00	P	Foreign Exchange Future	4	2,500	2,500,000.00	358 000.00
<b>Total Futures</b>				<b>221</b>	<b>63,472</b>	<b>68,521,000.00</b>	<b>749,183,357.50</b>
<b>Total Options</b>				<b>20</b>	<b>25,500</b>	<b>25,500,000.00</b>	<b>3,479,450.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>241</b>	<b>88,972</b>	<b>94,021,000.00</b>	<b>752 662 807.50</b>