



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 03/04/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14			Foreign Exchange Future	41	10,244	10,244,000.00	110 464 847.60
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	1	100,000.00	1 078 600.00
£ / R 13-Jun-14			Foreign Exchange Future	5	191	191,000.00	3 427 232.20
€ / R 13-Jun-14			Foreign Exchange Future	6	1,130	1,130,000.00	16 761 466.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	2	100	100,000.00	989 875.00
\$ / R 15-Sep-14			Foreign Exchange Future	2	300	300,000.00	3 286 010.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	2	6	600,000.00	6 577 710.00
£ / R 15-Sep-14			Foreign Exchange Future	2	80	80,000.00	1 456 136.00
€ / R 15-Sep-14			Foreign Exchange Future	11	1,690	1,690,000.00	25 459 053.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	2	100	100,000.00	998 780.00
\$ / R 12-Dec-14			Foreign Exchange Future	2	300	300,000.00	3 339 730.00
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	1	100,000.00	1 113 130.00
£ / R 12-Dec-14			Foreign Exchange Future	1	40	40,000.00	739 324.00
€ / R 12-Dec-14			Foreign Exchange Future	2	100	100,000.00	1 531 520.00
\$ / R 16-Mar-15			Foreign Exchange Future	1	100	100,000.00	1 132 050.00
<b>Total Futures</b>				<b>81</b>	<b>14,383</b>	<b>15,175,000.00</b>	<b>178,355,463.80</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>81</b>	<b>14,383</b>	<b>15,175,000.00</b>	<b>178 355 463.80</b>