



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 06/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	90	122,064	122,064,000.00	1 366 187 082.30
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	10	50	5,000,000.00	55 954 950.00
£ / R 17-Mar-14			Foreign Exchange Future	8	1,025	1,025,000.00	18 657 034.30
€ / R 17-Mar-14			Foreign Exchange Future	12	2,213	2,213,000.00	33 652 441.20
\$ / R 13-Jun-14			Foreign Exchange Future	19	10,500	10,500,000.00	119 334 800.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	3	22,413	22,413,000.00	5 626 708.94
<b>Total Futures</b>				<b>139</b>	<b>135,852</b>	<b>140,802,000.00</b>	<b>1,593,786,307.80</b>
<b>Total Options</b>				<b>3</b>	<b>22,413</b>	<b>22,413,000.00</b>	<b>5,626,708.94</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>142</b>	<b>158,265</b>	<b>163,215,000.00</b>	<b>1 599 413 016.74</b>