



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 03/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 3-Feb-14			Any day expiry	1	2,350	2,350,000.00	26 295 795.00
\$ / R MAXI 10-Feb-14		C	Any day expiry	2	400	40,000,000.00	5 414 000.00
\$ / R 17-Mar-14	10.70	C	Foreign Exchange Future	154	48,766	48,766,000.00	463 018 883.94
\$ / R MAXI 17-Mar-14		P	Foreign Exchange Future	4	330	33,000,000.00	13 663 850.00
£ / R 17-Mar-14			Foreign Exchange Future	26	6,018	6,018,000.00	110 167 743.60
€ / R 17-Mar-14			Foreign Exchange Future	15	1,483	1,483,000.00	22 481 255.80
AU\$ / R 17-Mar-14			Foreign Exchange Future	4	371	371,000.00	3 655 439.80
CAD/ R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	253 750.00
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	4	550	5,500,000.00	7 420 300.00
\$ / R MAXI 5-May-14	11.41	P	Any day expiry	2	200	20,000,000.00	8 145 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	11	9,270	9,270,000.00	105 657 090.00
£ / R 13-Jun-14			Foreign Exchange Future	1	25	25,000.00	463 750.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	280 000.00
€ / R 13-Jun-14			Foreign Exchange Future	4	625	625,000.00	9 639 323.50
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	6	6,000.00	59 266.80
\$ / R 15-Sep-14			Foreign Exchange Future	8	350	350,000.00	4 061 053.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	8	11	1,100,000.00	12 760 790.00
£ / R 15-Sep-14			Foreign Exchange Future	14	1,920	1,920,000.00	36 423 651.00
€ / R 15-Sep-14			Foreign Exchange Future	13	1,750	1,750,000.00	27 417 197.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	2	350	350,000.00	3 509 880.00
<b>Total Futures</b>				<b>265</b>	<b>65,937</b>	<b>75,441,000.00</b>	<b>839,448,876.90</b>
<b>Total Options</b>				<b>11</b>	<b>8,888</b>	<b>99,968,000.00</b>	<b>21,339,142.54</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>276</b>	<b>74,825</b>	<b>175,409,000.00</b>	<b>860 788 019.44</b>