



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 07/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	196	69,100	69,100,000.00	767 802 730.20
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	11	55	5,500,000.00	61 151 050.00
£ / R 17-Mar-14			Foreign Exchange Future	221	18,289	18,289,000.00	331 859 454.40
¥ / R 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	54 250.00
€ / R 17-Mar-14			Foreign Exchange Future	51	11,089	11,089,000.00	167 375 987.40
AUS\$ / R 17-Mar-14			Foreign Exchange Future	11	7,499	7,499,000.00	74 562 780.40
CAD/ R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	252 062.50
R / ¥EN 17-Mar-14			Foreign Exchange Future	1	250	2,500,000.00	2 490 641.95
\$ / R 13-Jun-14			Foreign Exchange Future	47	9,868	9,868,000.00	110 803 630.50
£ / R 13-Jun-14			Foreign Exchange Future	5	854	854,000.00	15 774 680.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	277 475.00
€ / R 13-Jun-14			Foreign Exchange Future	11	916	916,000.00	14 035 380.00
AUS\$ / R 13-Jun-14			Foreign Exchange Future	2	200	200,000.00	2 003 300.00
\$ / R 15-Sep-14			Foreign Exchange Future	1	1,500	1,500,000.00	17 216 250.00
£ / R 15-Sep-14			Foreign Exchange Future	218	11,199	11,199,000.00	208 703 574.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	9	25,113	25,113,000.00	5 983 621.94
<b>Total Futures</b>				<b>778</b>	<b>130,874</b>	<b>141,539,000.00</b>	<b>1,774,363,246.35</b>
<b>Total Options</b>				<b>9</b>	<b>25,113</b>	<b>25,113,000.00</b>	<b>5,983,621.94</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>787</b>	<b>155,987</b>	<b>166,652,000.00</b>	<b>1 780 346 868.29</b>