



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 01/04/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 1-Apr-14			Any day expiry	1	50	5,000,000.00	52 862 000.00
\$ / R MAXI 8-Apr-14		P	Any day expiry	4	150	15,000,000.00	925 000.00
\$ / R 13-Jun-14		C	Foreign Exchange Future	110	121,322	121,322,000.00	1 297 800 476.20
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	4	14	1,400,000.00	15 015 240.00
£ / R 13-Jun-14			Foreign Exchange Future	27	14,404	14,404,000.00	257 016 562.20
€ / R 13-Jun-14			Foreign Exchange Future	5	1,009	1,009,000.00	14 885 085.00
\$ / R 15-Sep-14			Foreign Exchange Future	11	8,100	8,100,000.00	88 140 570.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	7	35	3,500,000.00	38 142 300.00
£ / R 15-Sep-14			Foreign Exchange Future	14	2,140	2,140,000.00	38 764 981.00
€ / R 15-Sep-14			Foreign Exchange Future	5	1,030	1,030,000.00	15 474 580.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	6	550	550,000.00	5 484 765.00
\$ / R 12-Dec-14			Foreign Exchange Future	5	1,099	1,099,000.00	12 166 430.00
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	4	12	1,200,000.00	13 286 340.00
£ / R 12-Dec-14			Foreign Exchange Future	9	1,570	1,570,000.00	28 884 608.00
€ / R 12-Dec-14			Foreign Exchange Future	7	870	870,000.00	13 285 196.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	6	300	300,000.00	3 021 600.00
<b>Total Futures</b>				<b>221</b>	<b>152,505</b>	<b>163,494,000.00</b>	<b>1,894,230,733.40</b>
<b>Total Options</b>				<b>4</b>	<b>150</b>	<b>15,000,000.00</b>	<b>925,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>225</b>	<b>152,655</b>	<b>178,494,000.00</b>	<b>1 895 155 733.40</b>