



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 17/03/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14			Foreign Exchange Future	227	644,119	644,119,000.00	6 898 531 956.30
£ / R 17-Mar-14			Foreign Exchange Future	26	21,415	21,415,000.00	381 677 167.40
¥ / R 17-Mar-14			Foreign Exchange Future	1	5	500,000.00	52 645.50
€ / R 17-Mar-14			Foreign Exchange Future	28	56,502	56,502,000.00	841 490 039.80
AU\$ / R 17-Mar-14			Foreign Exchange Future	5	10,626	10,626,000.00	103 455 149.90
CF CANDO CAFI 17-Mar-1			Can-Do Future	1	2,500	2,500.00	546 250.00
CHF / R 17-Mar-14			Foreign Exchange Future	7	564	564,000.00	6 911 508.00
CNH / R 17-Mar-14			Foreign Exchange Future	1	250	2,500,000.00	4 348 250.00
QUANTO € / \$ 17-Mar-14			Foreign Exchange Future	1	200	2,000,000.00	2 787 000.00
\$ / R 13-Jun-14	10.81	P	Foreign Exchange Future	253	491,963	491,963,000.00	5 335 149 807.90
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	5	500,000.00	5 448 800.00
£ / R 13-Jun-14			Foreign Exchange Future	29	1,981	1,981,000.00	35 758 263.60
€ / R 13-Jun-14			Foreign Exchange Future	28	50,749	50,749,000.00	764 825 733.60
AU\$ / R 13-Jun-14			Foreign Exchange Future	6	812	812,000.00	7 968 166.10
CHF / R 13-Jun-14			Foreign Exchange Future	5	219	219,000.00	2 718 228.00
\$ / R 15-Sep-14			Foreign Exchange Future	23	4,050	4,050,000.00	44 641 263.60
£ / R 15-Sep-14			Foreign Exchange Future	1	5,000	5,000,000.00	91 470 000.00
\$ / R 12-Dec-14		P	Foreign Exchange Future	7	20,526	20,526,000.00	226 711 558.56
£ / R 12-Dec-14			Foreign Exchange Future	1	2,610	2,610,000.00	48 507 894.00
€ / R 12-Dec-14			Foreign Exchange Future	4	5,300	5,300,000.00	82 386 380.00
<b>Total Futures</b>				<b>650</b>	<b>1,318,730</b>	<b>1,321,272,500.00</b>	<b>14,885,170,176.90</b>
<b>Total Options</b>				<b>5</b>	<b>666</b>	<b>666,000.00</b>	<b>215,885.36</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>655</b>	<b>1,319,396</b>	<b>1,321,938,500.00</b>	<b>14 885 386 062.26</b>