



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 26/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 26-Feb-14		P	Any day expiry	2	12,000	12,000,000.00	1.20
\$ / R MAXI 26-Feb-14			Any day expiry	1	50	5,000,000.00	54 217 000.00
\$ / R 17-Mar-14			Foreign Exchange Future	183	69,387	69,387,000.00	747 931 430.80
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	11	51	5,100,000.00	54 749 980.00
£ / R 17-Mar-14			Foreign Exchange Future	12	739	739,000.00	13 272 369.70
€ / R 17-Mar-14			Foreign Exchange Future	7	898	898,000.00	13 318 157.70
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	100	100,000.00	970 750.00
\$ / R 13-Jun-14			Foreign Exchange Future	53	14,002	14,002,000.00	152 804 502.10
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	4	8	800,000.00	8 736 300.00
£ / R 13-Jun-14			Foreign Exchange Future	2	101	101,000.00	1 841 150.10
€ / R 13-Jun-14			Foreign Exchange Future	5	15	15,000.00	225 151.80
\$ / R 28-Aug-14		C	Any day expiry	2	10,000	10,000,000.00	1.00
\$ / R 15-Sep-14	12.00	C	Foreign Exchange Future	22	13,550	13,550,000.00	13 493 925.00
\$ / R 29-Sep-14		C	Any day expiry	2	10,000	10,000,000.00	1.00
£ / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	944 830.00
<b>Total Futures</b>				<b>281</b>	<b>86,451</b>	<b>97,242,000.00</b>	<b>1,060,675,022.20</b>
<b>Total Options</b>				<b>27</b>	<b>44,500</b>	<b>44,500,000.00</b>	<b>1,830,528.20</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>308</b>	<b>130,951</b>	<b>141,742,000.00</b>	<b>1 062 505 550.40</b>