



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 18/02/2014

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value         | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-----------------------|
| \$ / R 17-Mar-14  |        | C        | Foreign Exchange Future | 65           | 54,018           | 54,018,000.00         | 394 702 616.20        |
| £ / R 17-Mar-14   |        |          | Foreign Exchange Future | 3            | 515              | 515,000.00            | 9 381 433.00          |
| € / R 17-Mar-14   |        |          | Foreign Exchange Future | 4            | 642              | 642,000.00            | 9 612 810.00          |
| QUANTO € / \$ 17-Mar-14                                 |        |          | Foreign Exchange Future | 1            | 150              | 1,500,000.00          | 2 063 850.00          |
| \$ / R 13-Jun-14  | 11.10  | C        | Foreign Exchange Future | 9            | 7,596            | 7,596,000.00          | 19 964 674.00         |
| ¥ / R 13-Jun-14   |        |          | Foreign Exchange Future | 1            | 25               | 2,500,000.00          | 269 825.00            |
| € / R 13-Jun-14   | 14.40  | P        | Foreign Exchange Future | 2            | 2,400            | 2,400,000.00          | 18 428 280.00         |
| \$ / R 12-Dec-14  |        | C        | Foreign Exchange Future | 7            | 158,000          | 158,000,000.00        | 91 265 620.00         |
| <b>Total Futures</b>                                    |        |          |                         | <b>75</b>    | <b>45,146</b>    | <b>48,971,000.00</b>  | <b>507,294,488.20</b> |
| <b>Total Options</b>                                    |        |          |                         | <b>17</b>    | <b>178,200</b>   | <b>178,200,000.00</b> | <b>38,394,620.00</b>  |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>92</b>    | <b>223,346</b>   | <b>227,171,000.00</b> | <b>545 689 108.20</b> |