



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 28/02/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14		P	Foreign Exchange Future	113	76,697	76,697,000.00	819 051 758.90
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	12	70	7,000,000.00	75 023 100.00
£ / R 17-Mar-14			Foreign Exchange Future	5	7	7,000.00	125 077.90
€ / R 17-Mar-14			Foreign Exchange Future	4	1,750	1,750,000.00	25 717 400.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	50	50,000.00	479 937.50
\$ / R 2-Apr-14	10.68	C	Any day expiry	3	20,000	20,000,000.00	4 198 000.00
\$ / R 13-Jun-14			Foreign Exchange Future	44	20,083	20,083,000.00	218 270 992.10
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	17	85	8,500,000.00	92 590 900.00
£ / R 13-Jun-14			Foreign Exchange Future	7	389	389,000.00	7 085 368.00
€ / R 13-Jun-14			Foreign Exchange Future	10	2,783	2,783,000.00	41 615 048.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	2	65	65,000.00	628 362.50
\$ / R 15-Sep-14			Foreign Exchange Future	6	365	365,000.00	4 034 379.90
\$ / R 12-Dec-14			Foreign Exchange Future	2	9,200	9,200,000.00	103 390 300.00
CF CANDO CAFJ 12-Dec			Can-Do Future	2	682	682.00	-178 002.00
CF CANDO CAFJ 12-Dec			Can-Do Future	1	116	116.00	38 860.00
<b>Total Futures</b>				<b>225</b>	<b>111,940</b>	<b>126,487,798.00</b>	<b>1,387,816,398.80</b>
<b>Total Options</b>				<b>5</b>	<b>20,402</b>	<b>20,402,000.00</b>	<b>4,255,084.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>230</b>	<b>132,342</b>	<b>146,889,798.00</b>	<b>1 392 071 482.80</b>