



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 27/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Feb-14	11.08	C	Any day expiry	1	2,500	2,500,000.00	500 000.00
CF CANDO CAFN 17-Feb			Can-Do Future	1	2,500	2,500.00	212 750.00
\$ / R 17-Mar-14			Foreign Exchange Future	154	103,902	103,902,000.00	1 171 426 324.10
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	5	29	2,900,000.00	32 675 120.00
£ / R 17-Mar-14			Foreign Exchange Future	13	5,871	5,871,000.00	109 863 603.30
¥ / R 17-Mar-14			Foreign Exchange Future	1	10	1,000,000.00	109 550.00
€ / R 17-Mar-14			Foreign Exchange Future	10	5,700	5,700,000.00	87 410 075.10
AU\$ / R 17-Mar-14			Foreign Exchange Future	1	50	50,000.00	489 750.00
\$ / R 13-Jun-14	14.00	C	Foreign Exchange Future	27	21,104	21,104,000.00	184 877 237.87
£ / R 13-Jun-14			Foreign Exchange Future	3	60	60,000.00	1 126 854.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	280 000.00
€ / R 13-Jun-14			Foreign Exchange Future	2	29	29,000.00	454 150.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	2	11	11,000.00	109 035.60
\$ / R 15-Sep-14	14.00	C	Foreign Exchange Future	7	1,822	1,822,000.00	21 201 235.49
£ / R 15-Sep-14			Foreign Exchange Future	3	15	15,000.00	288 105.00
€ / R 15-Sep-14			Foreign Exchange Future	1	5	5,000.00	79 550.00
\$ / R 12-Dec-14	11.20	P	Foreign Exchange Future	7	1,249	1,249,000.00	6 065 483.76
£ / R 12-Dec-14	18.50	P	Foreign Exchange Future	2	500	500,000.00	350 000.00
<b>Total Futures</b>				<b>226</b>	<b>136,623</b>	<b>140,461,500.00</b>	<b>1,614,972,298.40</b>
<b>Total Options</b>				<b>15</b>	<b>8,759</b>	<b>8,759,000.00</b>	<b>2,546,525.82</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>241</b>	<b>145,382</b>	<b>149,220,500.00</b>	<b>1 617 518 824.22</b>