



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 28/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 28-Jan-14		P	Any day expiry	2	12,000	12,000,000.00	1.20
\$ / R 17-Mar-14		C	Foreign Exchange Future	148	52,591	52,591,000.00	335 850 109.08
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	3	15	1,500,000.00	16 694 500.00
£ / R 17-Mar-14			Foreign Exchange Future	11	139	139,000.00	2 578 498.60
€ / R 17-Mar-14			Foreign Exchange Future	13	822	822,000.00	12 507 204.20
\$ / R 13-Jun-14		P	Foreign Exchange Future	22	15,950	15,950,000.00	70 695 658.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	5	500,000.00	5 646 900.00
£ / R 13-Jun-14			Foreign Exchange Future	3	110	110,000.00	2 056 686.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	275 000.00
€ / R 13-Jun-14		P	Foreign Exchange Future	5	26,470	26,470,000.00	3 461 099.28
\$ / R 27-Jun-14		C	Any day expiry	2	9,400	9,400,000.00	0.94
\$ / R 28-Jul-14		C	Any day expiry	2	9,400	9,400,000.00	0.94
\$ / R 12-Dec-14			Foreign Exchange Future	0	0	0.00	0.00
<b>Total Futures</b>				<b>189</b>	<b>36,827</b>	<b>41,282,000.00</b>	<b>438,661,808.90</b>
<b>Total Options</b>				<b>24</b>	<b>90,100</b>	<b>90,100,000.00</b>	<b>11,103,849.34</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>213</b>	<b>126,927</b>	<b>131,382,000.00</b>	<b>449 765 658.24</b>