



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 24/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 24-Jan-14			Any day expiry	2	200	20,000,000.00	222 366 000.00
\$ / R MAXI 31-Jan-14		C	Any day expiry	2	400	40,000,000.00	5 918 000.00
\$ / R 19-Feb-14		C	Any day expiry	2	1,000	1,000,000.00	116 810.65
\$ / R 17-Mar-14		P	Foreign Exchange Future	254	190,726	190,726,000.00	2 074 316 481.90
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	5	25	2,500,000.00	27 981 200.00
£ / R 17-Mar-14		C	Foreign Exchange Future	38	19,442	19,442,000.00	19 866 708.30
€ / R 17-Mar-14			Foreign Exchange Future	42	1,197	1,197,000.00	18 315 406.10
AU\$ / R 17-Mar-14			Foreign Exchange Future	7	570	570,000.00	5 498 324.60
CAD/ R 17-Mar-14			Foreign Exchange Future	1	25	25,000.00	249 000.00
\$ / R 13-Jun-14	10.50	P	Foreign Exchange Future	60	23,244	23,244,000.00	150 648 884.60
£ / R 13-Jun-14		P	Foreign Exchange Future	4	495	495,000.00	1 988 658.00
€ / R 13-Jun-14			Foreign Exchange Future	3	815	815,000.00	12 648 387.00
\$ / R 29-Jul-14	12.09	C	Any day expiry	2	402	402,000.00	137 484.00
\$ / R 15-Sep-14			Foreign Exchange Future	6	30	30,000.00	344 943.00
£ / R 15-Sep-14			Foreign Exchange Future	6	30	30,000.00	572 750.00
€ / R 15-Sep-14			Foreign Exchange Future	5	117	117,000.00	1 848 910.00
CF CANDO CAFM 15-Sep			Can-Do Future	0	0	0.00	0.00
\$ / R 12-Dec-14			Foreign Exchange Future	1	35	35,000.00	410 651.50
£ / R 23-Jan-15		C	Any day expiry	2	19,210	19,210,000.00	12 436 746.10
<b>Total Futures</b>				<b>415</b>	<b>202,601</b>	<b>224,876,000.00</b>	<b>2,528,571,801.00</b>
<b>Total Options</b>				<b>27</b>	<b>55,362</b>	<b>94,962,000.00</b>	<b>27,093,544.75</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>442</b>	<b>257,963</b>	<b>319,838,000.00</b>	<b>2 555 665 345.75</b>