



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 14/01/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-14	10.65	P	Foreign Exchange Future	150	90,895	90,895,000.00	984 925 871.27
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	2	51	5,100,000.00	55 881 500.00
£ / R 17-Mar-14	18.00	P	Foreign Exchange Future	20	1,694	1,694,000.00	14 515 203.42
¥ / R 17-Mar-14			Foreign Exchange Future	1	34	3,400,000.00	359 278.00
€ / R 17-Mar-14			Foreign Exchange Future	15	2,789	2,789,000.00	41 741 613.10
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	640	640,000.00	6 315 930.00
\$ / R 13-Jun-14			Foreign Exchange Future	11	1,357	1,357,000.00	15 038 732.30
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	267 650.00
<b>Total Futures</b>				<b>195</b>	<b>95,585</b>	<b>106,475,000.00</b>	<b>1,118,677,286.70</b>
<b>Total Options</b>				<b>7</b>	<b>1,900</b>	<b>1,900,000.00</b>	<b>368,491.39</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>202</b>	<b>97,485</b>	<b>108,375,000.00</b>	<b>1 119 045 778.09</b>