



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 15-Sep-14			Foreign Exchange Future	29	10,751	10,751,000.00	114 344 853.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	1	5	500,000.00	5 322 150.00
£ / R 15-Sep-14			Foreign Exchange Future	4	5,054	5,054,000.00	89 216 812.60
€ / R 15-Sep-14			Foreign Exchange Future	4	29	29,000.00	406 152.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	47	51,366	51,366,000.00	501 762 386.40
¥ / R 12-Dec-14			Foreign Exchange Future	9	1,500	150,000,000.00	15 634 950.00
€ / R 12-Dec-14			Foreign Exchange Future	1	4	4,000.00	57 051.20
\$ / R 16-Mar-15			Foreign Exchange Future	7	450	450,000.00	4 938 873.00
\$ / R 12-Jun-15			Foreign Exchange Future	2	2,000	2,000,000.00	22 288 600.00
<b>Total Futures</b>				<b>103</b>	<b>66,159</b>	<b>215,154,000.00</b>	<b>752,893,328.20</b>
<b>Total Options</b>				<b>1</b>	<b>5,000</b>	<b>5,000,000.00</b>	<b>1,078,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>104</b>	<b>71,159</b>	<b>220,154,000.00</b>	<b>753 971 828.20</b>