



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

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

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 1-Sep-14			Any day expiry	1	5,000	5,000,000.00	53 263 500.00
\$ / R 15-Sep-14			Foreign Exchange Future	23	6,458	6,458,000.00	68 991 906.70
£ / R 15-Sep-14			Foreign Exchange Future	2	57	57,000.00	1 012 566.90
€ / R 15-Sep-14			Foreign Exchange Future	2	132	132,000.00	1 853 463.40
CHF / R 15-Sep-14			Foreign Exchange Future	2	6	6,000.00	69 807.60
\$ / R 12-Dec-14	11.00	C	Foreign Exchange Future	42	74,871	74,871,000.00	131 346 156.19
€ / R 12-Dec-14			Foreign Exchange Future	2	244	244,000.00	3 481 074.80
\$ / R 16-Mar-15			Foreign Exchange Future	1	10	10,000.00	110 200.00
€ / R 16-Mar-15		C	Foreign Exchange Future	23	42,625	42,625,000.00	10 398 890.00
\$ / R 14-Sep-15			Foreign Exchange Future	2	3,300	3,300,000.00	35 245 650.00
Total Futures				56	27,103	27,103,000.00	293,329,894.30
Total Options				44	105,600	105,600,000.00	12,443,321.29
Grand Total for Currency Future Turnover Summary				100	132,703	132,703,000.00	305 773 215.59