



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: 23/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 26-Sep-14			Any day expiry	2	6,338	6,338,000.00	70 497 025.00
\$ / R 30-Sep-14			Any day expiry	4	2,684	2,684,000.00	29 838 854.00
\$ / R 20-Oct-14			Any day expiry	1	1,280	1,280,000.00	14 270 720.00
\$ / R 10-Nov-14			Any day expiry	1	1,338	1,338,000.00	14 967 537.00
\$ / R 12-Dec-14			Foreign Exchange Future	59	13,845	13,845,000.00	156 026 542.80
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	10	70	7,000,000.00	78 828 350.00
£ / R 12-Dec-14			Foreign Exchange Future	5	811	811,000.00	14 948 496.00
¥ / R 12-Dec-14			Foreign Exchange Future	2	100	10,000,000.00	1 038 050.00
€ / R 12-Dec-14			Foreign Exchange Future	8	1,303	1,303,000.00	18 914 348.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	2	500	500,000.00	4 970 625.00
CHF / R 12-Dec-14			Foreign Exchange Future	2	100	100,000.00	1 201 890.00
\$ / R 16-Mar-15			Foreign Exchange Future	11	5,456	5,456,000.00	62 619 367.00
€ / R 12-Jun-15			Foreign Exchange Future	1	500	500,000.00	7 527 750.00
<b>Total Futures</b>				<b>108</b>	<b>34,325</b>	<b>51,155,000.00</b>	<b>475,649,554.80</b>
<b>Total Options</b>							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
<b>Grand Total for Currency Future Turnover Summary</b>				<b>108</b>	<b>34,325</b>	<b>51,155,000.00</b>	<b>475 649 554.80</b>