



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: 12/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 19-May-14		P	Any day expiry	2	8,000	8,000,000.00	344 000.00
\$ / R 13-Jun-14	10.50	C	Foreign Exchange Future	60	28,388	28,388,000.00	244 118 691.40
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	6	85	8,500,000.00	88 524 950.00
£ / R 13-Jun-14			Foreign Exchange Future	10	17,383	17,383,000.00	305 359 090.00
€ / R 13-Jun-14			Foreign Exchange Future	11	8,348	8,348,000.00	119 707 554.60
AUS\$ / R 13-Jun-14			Foreign Exchange Future	9	1,162	1,162,000.00	11 303 611.60
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 065 950.00
\$ / R 15-Sep-14			Foreign Exchange Future	6	200	200,000.00	2 115 943.50
€ / R 15-Sep-14			Foreign Exchange Future	1	37	37,000.00	539 585.80
Total Futures				102	50,753	60,518,000.00	773,185,376.90
Total Options				4	13,000	13,000,000.00	894,000.00
Grand Total for Currency Future Turnover Summary				106	63,753	73,518,000.00	774 079 376.90