



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: 12/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 15-Sep-14	12.00	P	Foreign Exchange Future	92	162,009	162,009,000.00	1 775 811 477.07
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	3	54	5,400,000.00	59 369 300.00
£ / R 15-Sep-14			Foreign Exchange Future	17	14,620	14,620,000.00	261 073 324.00
€ / R 15-Sep-14			Foreign Exchange Future	26	11,738	11,738,000.00	166 665 902.50
AU\$ / R 15-Sep-14			Foreign Exchange Future	4	1,100	1,100,000.00	10 951 595.00
QUANTO € / \$ 15-Sep-14			Foreign Exchange Future	1	50	500,000.00	646 400.00
\$ / R 12-Dec-14		P	Foreign Exchange Future	168	242,204	242,204,000.00	2 690 574 735.38
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	7	128	12,800,000.00	142 757 520.00
£ / R 12-Dec-14			Foreign Exchange Future	20	14,253	14,253,000.00	258 230 488.50
€ / R 12-Dec-14			Foreign Exchange Future	32	30,385	30,385,000.00	438 011 387.40
QUANTO € / \$ 12-Dec-14			Foreign Exchange Future	1	50	500,000.00	646 200.00
\$ / R 16-Mar-15			Foreign Exchange Future	4	10,035	10,035,000.00	113 885 496.00
€ / R 16-Mar-15			Foreign Exchange Future	1	300	300,000.00	4 408 500.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	3	1,000	1,000,000.00	10 127 365.00
<b>Total Futures</b>				<b>376</b>	<b>486,735</b>	<b>505,653,000.00</b>	<b>5,932,028,618.00</b>
<b>Total Options</b>				<b>3</b>	<b>1,191</b>	<b>1,191,000.00</b>	<b>1,131,072.85</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>379</b>	<b>487,926</b>	<b>506,844,000.00</b>	<b>5 933 159 690.85</b>