



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: 23/04/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 25-Apr-14	9.94	C	Any day expiry	2	12,000	12,000,000.00	1.20
\$ / R 13-Jun-14	10.50	C	Foreign Exchange Future	109	29,868	29,868,000.00	214 068 912.30
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	4	35	3,500,000.00	37 400 750.00
£ / R 13-Jun-14		C	Foreign Exchange Future	8	7,115	7,115,000.00	3 764 622.20
€ / R 13-Jun-14		C	Foreign Exchange Future	32	8,410	8,410,000.00	22 247 352.30
AU\$ / R 13-Jun-14			Foreign Exchange Future	2	350	350,000.00	3 456 250.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	7	70,000.00	96 978.00
\$ / R 29-Jul-14	12.09	C	Any day expiry	2	402	402,000.00	113 163.00
\$ / R 15-Sep-14			Foreign Exchange Future	4	1,533	1,533,000.00	16 646 458.70
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	20	2,000,000.00	21 722 750.00
€ / R 15-Sep-14			Foreign Exchange Future	1	240	240,000.00	3 603 984.00
\$ / R 12-Dec-14			Foreign Exchange Future	6	4,100	4,100,000.00	45 173 220.00
\$ / R 23-Dec-14		C	Any day expiry	2	10,000	10,000,000.00	1.00
\$ / R 28-Jan-15		C	Any day expiry	2	10,000	10,000,000.00	1.00
<b>Total Futures</b>				<b>159</b>	<b>27,678</b>	<b>33,186,000.00</b>	<b>363,099,747.50</b>
<b>Total Options</b>				<b>20</b>	<b>56,402</b>	<b>56,402,000.00</b>	<b>5,194,696.20</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>179</b>	<b>84,080</b>	<b>89,588,000.00</b>	<b>368 294 443.70</b>