



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 DETAILED TURNOVER**

DATE: 25/06/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Jun 2014 \$ / R</b>									
\$ / R 25/06/2014 Any day expiry		Sell	5,000	1,000	5,000,000.00	10.5617			52,808,500.00
\$ / R 25/06/2014 Any day expiry		Sell	7,500	1,000	7,500,000.00	10.5617			79,212,750.00
\$ / R 25/06/2014 Any day expiry		Buy	12,500	1,000	12,500,000.00	10.5617			132,021,250.00
		<b>Total Futures</b>	<b>25,000</b>		<b>25,000,000.00</b>				<b>264,042,500.00</b>
		<b>Total Options</b>							
		<b>Total \$ / R Any day expiry</b>	<b>25,000</b>		<b>25,000,000.00</b>				<b>264,042,500.00</b>
<b>Jun 2014 CF CANDO CAFS</b>									
CF CANDO CAFS 25/06/2014 Can-Do Future		Buy	5,000	1	5,000.00	0.0000			0.00
CF CANDO CAFS 25/06/2014 Can-Do Future		Sell	5,000	1	5,000.00	0.0000			0.00

Total Futures

10,000

10,000.00

0.00

Total Options

Total CF CANDO CAFS Can-Do Future

10,000

10,000.00

0.00

Sep 2014 \$ / R

\$ / R 15/09/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.6950	10,695.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.7250	10,725.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.7500	10,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.7000	10,700.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.7050	10,705.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.7150	10,715.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.7623	10,762.30
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.7500	10,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.7623	10,762.30
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7000	21,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7000	21,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7679	21,535.80
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7157	21,431.40
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7157	21,431.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7679	21,535.80
\$ / R 15/09/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	10.7192	32,157.60
\$ / R 15/09/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	10.7192	32,157.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	4	1,000	4,000.00	10.7592	43,036.80
\$ / R 15/09/2014	Foreign Exchange Future	Buy	4	1,000	4,000.00	10.7592	43,036.80
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7517	53,758.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.6978	53,489.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7234	53,617.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7234	53,617.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.6978	53,489.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7517	53,758.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7080	53,540.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	8	1,000	8,000.00	10.7050	85,640.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	8	1,000	8,000.00	10.7050	85,640.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7000	107,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7000	107,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7656	107,656.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7029	107,029.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7029	107,029.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7610	107,610.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7222	107,222.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7656	107,656.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7222	107,222.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 15/09/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	10.7610			107,610.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7306			268,265.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7523			268,807.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7659			269,147.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7249			268,122.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7142			267,855.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7306			268,265.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7142			267,855.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7249			268,122.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7659			269,147.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7523			268,807.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7649			269,122.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7649			269,122.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	35	1,000	35,000.00	10.7667			376,834.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	35	1,000	35,000.00	10.7667			376,834.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7550			537,750.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7168			535,840.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7325			536,625.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7273			536,365.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7626			538,130.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7122			535,610.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7152			535,760.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7626			538,130.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7273			536,365.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7500			537,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7500			537,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7500			537,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7550			537,750.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.6980			1,069,800.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.6980			1,069,800.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.6980			1,069,800.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	120	1,000	120,000.00	10.7752			1,293,024.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	120	1,000	120,000.00	10.7752			1,293,024.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	150	1,000	150,000.00	10.7550			1,613,250.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	150	1,000	150,000.00	10.7550			1,613,250.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	150	1,000	150,000.00	10.7631			1,614,465.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	150	1,000	150,000.00	10.7631			1,614,465.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	150	1,000	150,000.00	10.7531			1,612,965.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	150	1,000	150,000.00	10.7550			1,613,250.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	150	1,000	150,000.00	10.7550			1,613,250.00

\$ / R 15/09/2014	Foreign Exchange Future		Buy	150	1,000	150,000.00	10.7500	1,612,500.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	185	1,000	185,000.00	10.7752	1,993,412.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	185	1,000	185,000.00	10.7752	1,993,412.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	305	1,000	305,000.00	10.7618	3,282,349.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	400	1,000	400,000.00	10.7264	4,290,560.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	450	1,000	450,000.00	10.7668	4,845,060.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	450	1,000	450,000.00	10.7925	4,856,625.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7249	5,362,450.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7865	5,393,250.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7618	5,380,900.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7107	5,355,350.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7102	5,355,100.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7117	5,355,850.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7668	5,383,400.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7925	5,396,250.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7249	5,362,450.00
\$ / R 15/09/2014	Foreign Exchange Future	P	10.00 Sell	500	1,000	500,000.00	21.1649	10,582,450.00
\$ / R 15/09/2014	Foreign Exchange Future	P	10.00 Sell	500	1,000	500,000.00	21.1649	10,582,450.00
\$ / R 15/09/2014	Foreign Exchange Future	P	10.00 Buy	500	1,000	500,000.00	21.1649	10,582,450.00
\$ / R 15/09/2014	Foreign Exchange Future	P	10.00 Buy	500	1,000	500,000.00	21.1649	10,582,450.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	560	1,000	560,000.00	10.8068	6,051,808.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	560	1,000	560,000.00	10.8068	6,051,808.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	633	1,000	633,000.00	10.8401	6,861,783.30
\$ / R 15/09/2014	Foreign Exchange Future		Sell	633	1,000	633,000.00	10.8401	6,861,783.30
\$ / R 15/09/2014	Foreign Exchange Future		Buy	633	1,000	633,000.00	10.8401	6,861,783.30
\$ / R 15/09/2014	Foreign Exchange Future		Sell	633	1,000	633,000.00	10.8401	6,861,783.30
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.7868	10,786,800.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.7868	10,786,800.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.7868	10,786,800.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	10.7585	21,517,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	10.7585	21,517,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	3,100	1,000	3,100,000.00	10.7110	33,204,100.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	10.7868	53,934,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	10.7868	53,934,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	10.7868	53,934,000.00
\$ / R 15/09/2014	Foreign Exchange Future	C	11.00 Sell	5,000	1,000	5,000,000.00	121.1900	605,950,000.00
\$ / R 15/09/2014	Foreign Exchange Future	P	10.50 Buy	5,000	1,000	5,000,000.00	106.9400	534,700,000.00
\$ / R 15/09/2014	Foreign Exchange Future	P	10.00 Sell	6,000	1,000	6,000,000.00	21.1649	126,989,400.00
<b>Total Futures</b>				<b>38,173</b>		<b>38,173,000.00</b>		<b>411,212,915.00</b>
<b>Total Options</b>				<b>18,000</b>		<b>18,000,000</b>		<b>1,309,969,200.00</b>
<b>Total \$ / R Foreign Exchange Future</b>				<b>56,173</b>		<b>56,173,000.00</b>		<b>1,721,182,115.00</b>

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Sep 2014 \$ / R MAXI</b>									
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Buy	5	100,000	500,000.00	10.7253			5,362,650.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Sell	5	100,000	500,000.00	10.7253			5,362,650.00
<b>Total Futures</b>			<b>10</b>		<b>1,000,000.00</b>				<b>10,725,300.00</b>
<b>Total Options</b>									
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>10</b>		<b>1,000,000.00</b>				<b>10,725,300.00</b>

<b>Sep 2014 £ / R</b>									
£ / R 15/09/2014 Foreign Exchange Future		Buy	7	1,000	7,000.00	18.2350			127,645.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	7	1,000	7,000.00	18.2350			127,645.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	15	1,000	15,000.00	18.2448			273,672.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	15	1,000	15,000.00	18.2448			273,672.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	46	1,000	46,000.00	18.2448			839,260.80
£ / R 15/09/2014 Foreign Exchange Future		Sell	46	1,000	46,000.00	18.2448			839,260.80
£ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	18.2108			9,105,400.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	18.2108			9,105,400.00
<b>Total Futures</b>			<b>1,136</b>		<b>1,136,000.00</b>				<b>20,691,955.60</b>
<b>Total Options</b>									
<b>Total £ / R Foreign Exchange Future</b>			<b>1,136</b>		<b>1,136,000.00</b>				<b>20,691,955.60</b>

<b>Sep 2014 € / R</b>									
€ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.6322			731,610.00
€ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.6322			731,610.00
<b>Total Futures</b>			<b>100</b>		<b>100,000.00</b>				<b>1,463,220.00</b>
<b>Total Options</b>									
<b>Total € / R Foreign Exchange Future</b>			<b>100</b>		<b>100,000.00</b>				<b>1,463,220.00</b>

<b>Sep 2014 AU\$ / R</b>									
AU\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.0050			500,250.00
AU\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.0050			500,250.00

<b>Total Futures</b>		<b>100</b>		<b>100,000.00</b>		<b>1,000,500.00</b>
<b>Total Options</b>						
<b>Total AU\$ / R Foreign Exchange Future</b>		<b>100</b>		<b>100,000.00</b>		<b>1,000,500.00</b>

**Dec 2014 \$ / R**

\$ / R 12/12/2014 Foreign Exchange Future	Sell	44	1,000	44,000.00	10.9307	480,950.80
\$ / R 12/12/2014 Foreign Exchange Future	Buy	44	1,000	44,000.00	10.9307	480,950.80
\$ / R 12/12/2014 Foreign Exchange Future	Buy	210	1,000	210,000.00	10.9035	2,289,735.00
\$ / R 12/12/2014 Foreign Exchange Future	Sell	210	1,000	210,000.00	10.9035	2,289,735.00
\$ / R 12/12/2014 Foreign Exchange Future	Sell	400	1,000	400,000.00	10.8890	4,355,600.00
\$ / R 12/12/2014 Foreign Exchange Future	Buy	400	1,000	400,000.00	10.8890	4,355,600.00
\$ / R 12/12/2014 Foreign Exchange Future	Buy	3,000	1,000	3,000,000.00	10.8690	32,607,000.00
\$ / R 12/12/2014 Foreign Exchange Future	Sell	3,000	1,000	3,000,000.00	10.8690	32,607,000.00
\$ / R 12/12/2014 Foreign Exchange Future	Buy	3,000	1,000	3,000,000.00	10.8690	32,607,000.00
<b>Total Futures</b>		<b>10,308</b>		<b>10,308,000.00</b>		<b>112,073,571.60</b>
<b>Total Options</b>						
<b>Total \$ / R Foreign Exchange Future</b>		<b>10,308</b>		<b>10,308,000.00</b>		<b>112,073,571.60</b>

**Dec 2014 € / R**

€ / R 12/12/2014 Foreign Exchange Future	Sell	36	1,000	36,000.00	14.8804	535,694.40
€ / R 12/12/2014 Foreign Exchange Future	Buy	36	1,000	36,000.00	14.8804	535,694.40
<b>Total Futures</b>		<b>72</b>		<b>72,000.00</b>		<b>1,071,388.80</b>
<b>Total Options</b>						
<b>Total € / R Foreign Exchange Future</b>		<b>72</b>		<b>72,000.00</b>		<b>1,071,388.80</b>

**Jun 2015 \$ / R**

\$ / R 12/06/2015 Foreign Exchange Future	Buy	100	1,000	100,000.00	11.2907	1,129,070.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	11.2907	1,129,070.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	210	1,000	210,000.00	11.2710	2,366,910.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	210	1,000	210,000.00	11.2710	2,366,910.00
<b>Total Futures</b>		<b>620</b>		<b>620,000.00</b>		<b>6,991,960.00</b>
<b>Total Options</b>						
<b>Total \$ / R Foreign Exchange Future</b>		<b>620</b>		<b>620,000.00</b>		<b>6,991,960.00</b>

<b>Contract</b>	<b>Call/ Put</b>	<b>StrikeBuy/ Sell</b>	<b>Number of Contracts</b>	<b>Contract Size</b>	<b>Foreign Value</b>	<b>Price</b>	<b>Spot Rate</b>	<b>ZAR Converted Amount</b>	<b>Premium Value</b>
<b>Total Futures</b>			<b>85,519</b>		<b>76,519,000.00</b>				<b>829 273 311.00</b>
<b>Total Options</b>			<b>18,000</b>		<b>18,000,000.00</b>				<b>1 309 969 200.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>103,519</b>		<b>94,519,000.00</b>				<b>2 139 242 511.00</b>