



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: 13/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14			Foreign Exchange Future	113	463,883	463,883,000.00	4 990 477 451.40
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	250	25,000,000.00	268 875 000.00
£ / R 13-Jun-14			Foreign Exchange Future	16	9,091	9,091,000.00	166 149 057.40
¥ / R 13-Jun-14			Foreign Exchange Future	3	195	19,500,000.00	2 053 890.00
€ / R 13-Jun-14			Foreign Exchange Future	15	37,586	37,586,000.00	545 331 918.80
AU\$ / R 13-Jun-14			Foreign Exchange Future	7	3,328	3,328,000.00	33 668 209.90
CHF / R 13-Jun-14			Foreign Exchange Future	5	233	233,000.00	2 786 970.20
\$ / R 20-Jun-14		C	Any day expiry	6	111,000	111,000,000.00	234 429 300.00
\$ / R 14-Jul-14		C	Any day expiry	4	5,000	5,000,000.00	1 265 160.00
\$ / R 15-Sep-14		C	Foreign Exchange Future	169	197,834	197,834,000.00	1 683 376 722.42
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	750	75,000,000.00	818 462 500.00
£ / R 15-Sep-14		C	Foreign Exchange Future	13	62,667	62,667,000.00	14 956 597.70
¥ / R 15-Sep-14			Foreign Exchange Future	1	25	2,500,000.00	267 150.00
€ / R 15-Sep-14			Foreign Exchange Future	8	24,150	24,150,000.00	354 529 063.20
AU\$ / R 15-Sep-14			Foreign Exchange Future	3	323	323,000.00	3 289 204.30
\$ / R 12-Dec-14			Foreign Exchange Future	10	34,102	34,102,000.00	376 632 637.20
¥ / R 12-Dec-14			Foreign Exchange Future	5	725	72,500,000.00	7 898 485.00
AU\$ / R 12-Dec-14	10.80	C	Foreign Exchange Future	3	603	603,000.00	2 115 189.33

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15		P	Foreign Exchange Future	1	1,112	1,112,000.00	295 769.76
£ / R 16-Mar-15			Foreign Exchange Future	5	170	170,000.00	3 240 392.00
€ / R 16-Mar-15			Foreign Exchange Future	1	100	100,000.00	1 520 440.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	259 187.50
CHF / R 16-Mar-15			Foreign Exchange Future	1	75	75,000.00	938 227.50
\$ / R 15-Jun-15			Foreign Exchange Future	2	850	850,000.00	9 722 725.00
\$ / R 14-Dec-15		C	Foreign Exchange Future	1	500	500,000.00	656 000.00
Total Futures				378	751,763	944,318,000.00	9,502,898,028.30
Total Options				20	202,814	202,814,000.00	20,299,220.31
Grand Total for Currency Future Turnover Summary				398	954,577	1,147,132,000.00	9 523 197 248.61