



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: 27/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 15-Sep-14	10.00	P	Foreign Exchange Future	54	22,517	22,517,000.00	134 838 524.30
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	7	31	3,100,000.00	33 311 310.00
£ / R 15-Sep-14			Foreign Exchange Future	23	2,301	2,301,000.00	42 049 779.20
€ / R 15-Sep-14			Foreign Exchange Future	3	418	418,000.00	6 126 128.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	1	250	250,000.00	2 516 600.00
\$ / R 12-Dec-14			Foreign Exchange Future	4	1,540	1,540,000.00	16 934 648.00
Total Futures				83	17,057	20,126,000.00	235,532,789.50
Total Options				9	10,000	10,000,000.00	244,200.00
Grand Total for Currency Future Turnover Summary				92	27,057	30,126,000.00	235 776 989.50