



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: 07/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 7-Jul-14			Any day expiry	1	5,000	5,000,000.00	54 070 000.00
\$ / R 15-Sep-14			Foreign Exchange Future	27	1,961	1,961,000.00	21 440 820.50
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	7	40	4,000,000.00	43 738 200.00
£ / R 15-Sep-14			Foreign Exchange Future	8	2,182	2,182,000.00	40 836 866.00
€ / R 15-Sep-14			Foreign Exchange Future	1	100	100,000.00	1 481 760.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	2	350	350,000.00	3 559 900.00
\$ / R 12-Dec-14			Foreign Exchange Future	8	1,145	1,145,000.00	12 725 785.10
€ / R 12-Dec-14			Foreign Exchange Future	4	1,118	1,118,000.00	16 853 819.00
\$ / R 16-Mar-15			Foreign Exchange Future	2	510	510,000.00	5 755 829.00
\$ / R 12-Jun-15			Foreign Exchange Future	1	450	450,000.00	5 162 625.00
<b>Total Futures</b>				<b>61</b>	<b>12,856</b>	<b>16,816,000.00</b>	<b>205,625,604.60</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>61</b>	<b>12,856</b>	<b>16,816,000.00</b>	<b>205 625 604.60</b>