



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: 10/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Jul-14		P	Any day expiry	2	10,000	10,000,000.00	426 300.00
\$ / R 15-Sep-14			Foreign Exchange Future	64	29,295	29,295,000.00	317 580 766.50
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	3	15	1,500,000.00	16 255 050.00
£ / R 15-Sep-14			Foreign Exchange Future	7	170	170,000.00	3 147 578.00
€ / R 15-Sep-14			Foreign Exchange Future	1	10	10,000.00	147 816.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	8	2,047	2,047,000.00	20 681 955.50
\$ / R 12-Dec-14			Foreign Exchange Future	5	3,000	3,000,000.00	33 006 100.00
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	7	35	3,500,000.00	38 544 450.00
£ / R 12-Dec-14			Foreign Exchange Future	1	200	200,000.00	3 764 960.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	4	764	764,000.00	7 794 596.20
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	6	6,000.00	61 957.20
Total Futures				101	35,542	40,492,000.00	440,985,229.40
Total Options				2	10,000	10,000,000.00	426,300.00
Grand Total for Currency Future Turnover Summary				103	45,542	50,492,000.00	441 411 529.40