



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: 23/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 15-Sep-14			Foreign Exchange Future	76	12,033	12,033,000.00	127 855 197.10
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	30	3,000,000.00	31 854 700.00
£ / R 15-Sep-14			Foreign Exchange Future	13	1,640	1,640,000.00	29 667 449.00
¥ / R 15-Sep-14			Foreign Exchange Future	2	30	3,000,000.00	314 702.50
€ / R 15-Sep-14			Foreign Exchange Future	11	1,004	1,004,000.00	14 348 631.90
QUANTO € / \$ 15-Sep-14			Foreign Exchange Future	2	90	900,000.00	1 211 310.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	48	40,497	40,497,000.00	204 105 894.50
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 400 350.00
£ / R 12-Dec-14			Foreign Exchange Future	9	5,310	5,310,000.00	97 329 470.00
\$ / R 16-Mar-15			Foreign Exchange Future	2	6	6,000.00	65 885.10
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	4	4,000.00	40 719.00
\$ / R 12-Jun-15			Foreign Exchange Future	2	1,200	1,200,000.00	13 359 600.00
Total Futures				163	39,949	47,194,000.00	522,842,908.10
Total Options				11	21,900	21,900,000.00	2,711,001.00
Grand Total for Currency Future Turnover Summary				174	61,849	69,094,000.00	525 553 909.10