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: 13/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14			Foreign Exchange Future	65	25,645	25,645,000.00	273 175 310.20
$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	74	7,400,000.00	79 068 800.00
£ / R 15-Sep-14			Foreign Exchange Future	15	2,713	2,713,000.00	48 529 185.50
€ / R 15-Sep-14			Foreign Exchange Future	3	163	163,000.00	2 323 532.50
$ / R 22-Sep-14		P	Any day expiry	4	41,000	41,000,000.00	2 018 380.00
$ / R 12-Dec-14		C	Foreign Exchange Future	35	44,551	44,551,000.00	99 394 668.14
£ / R 12-Dec-14			Foreign Exchange Future	2	250	250,000.00	4 531 162.50
€ / R 12-Dec-14			Foreign Exchange Future	1	60	60,000.00	867 900.00
AU$ / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	498 650.00
$ / R 16-Mar-15			Foreign Exchange Future	8	95	95,000.00	1 044 195.00
$ / R 14-Sep-15			Foreign Exchange Future	6	1,700	1,700,000.00	18 111 450.00
Total Futures				**126**	**39,021**	**46,347,000.00**	**517,552,030.50**
Total Options				**20**	**77,280**	**77,280,000.00**	**12,011,203.34**
Grand Total for Currency Future Turnover Summary				**146**	**116,301**	**123,627,000.00**	**529 563 233.84**