



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: 05/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14	10.00	P	Foreign Exchange Future	64	42,461	42,461,000.00	138 632 564.80
£ / R 13-Jun-14			Foreign Exchange Future	4	138	138,000.00	2 458 251.20
€ / R 13-Jun-14			Foreign Exchange Future	14	560	560,000.00	8 210 471.00
AUS / R 13-Jun-14			Foreign Exchange Future	3	113	113,000.00	1 104 086.40
\$ / R 15-Sep-14	11.47	C	Foreign Exchange Future	7	1,105	1,105,000.00	466 161.26
€ / R 15-Sep-14			Foreign Exchange Future	1	250	250,000.00	3 720 550.00
\$ / R 11-Dec-14			Any day expiry	17	9,800	9,800,000.00	106 973 585.00
\$ / R 16-Mar-15			Foreign Exchange Future	1	3,000	3,000,000.00	33 141 000.00
Total Futures				89	26,355	26,355,000.00	287,680,620.10
Total Options				22	31,072	31,072,000.00	7,026,049.56
Grand Total for Currency Future Turnover Summary				111	57,427	57,427,000.00	294 706 669.66