



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: 26/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 27-May-14		C	Any day expiry	5	32,150	32,150,000.00	105 106 297.20
\$ / R 13-Jun-14			Foreign Exchange Future	72	40,604	40,604,000.00	421 249 881.00
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	11	343	34,300,000.00	355 898 900.00
£ / R 13-Jun-14			Foreign Exchange Future	3	3,803	3,803,000.00	66 378 398.60
€ / R 13-Jun-14			Foreign Exchange Future	2	1,212	1,212,000.00	17 131 173.40
\$ / R 29-Jul-14			Any day expiry	1	2,088	2,088,000.00	21 708 518.40
\$ / R 15-Sep-14			Foreign Exchange Future	5	602	602,000.00	6 345 932.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	6	7,170	7,170,000.00	2 020 917.00
CF CANDO CAFH 12-Dec			Can-Do Future	2	694	694.00	401 680.26
\$ / R 26-Feb-15		C	Any day expiry	2	10,000	10,000,000.00	1.00
\$ / R 16-Mar-15	10.32	P	Foreign Exchange Future	8	184,605	184,605,000.00	189 076 889.20
\$ / R 15-Jun-15			Foreign Exchange Future	2	2,000	2,000,000.00	22 057 800.00
Total Futures				100	75,396	108,659,694.00	1,167,086,628.66
Total Options				19	209,875	209,875,000.00	40,289,759.40
Grand Total for Currency Future Turnover Summary				119	285,271	318,534,694.00	1 207 376 388.06