



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: 05/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14		C	Foreign Exchange Future	120	40,632	40,632,000.00	357 308 079.45
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	6	60	6,000,000.00	64 340 000.00
£ / R 13-Jun-14			Foreign Exchange Future	5	2,025	2,025,000.00	36 455 558.00
€ / R 13-Jun-14			Foreign Exchange Future	11	893	893,000.00	13 004 210.60
AU\$ / R 13-Jun-14			Foreign Exchange Future	1	100	100,000.00	997 500.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 032 950.00
\$ / R 15-Sep-14	10.50	C	Foreign Exchange Future	65	29,671	29,671,000.00	271 236 563.50
£ / R 15-Sep-14			Foreign Exchange Future	1	3	3,000.00	54 832.50
€ / R 15-Sep-14			Foreign Exchange Future	5	302	302,000.00	4 463 227.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	3	301	301,000.00	3 030 037.50
\$ / R 12-Dec-14			Foreign Exchange Future	18	10,100	10,100,000.00	111 885 540.00
€ / R 12-Dec-14			Foreign Exchange Future	1	9	9,000.00	135 063.00
\$ / R 16-Mar-15		P	Foreign Exchange Future	1	5,000	5,000,000.00	1 571 588.50
€ / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	383 370.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	256 500.00
Total Futures				225	71,796	79,086,000.00	861,236,333.30
Total Options				15	17,500	17,500,000.00	5,918,686.75

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				240	89,296	96,586,000.00	867 155 020.05