



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: 30/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 30-Jun-14			Any day expiry	1	500	500,000.00	5 305 550.00
\$ / R 15-Sep-14			Foreign Exchange Future	49	12,966	12,966,000.00	139 352 685.60
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	39	3,900,000.00	41 912 120.00
£ / R 15-Sep-14			Foreign Exchange Future	9	1,175	1,175,000.00	21 491 588.10
¥ / R 15-Sep-14			Foreign Exchange Future	1	8	800,000.00	84 880.00
€ / R 15-Sep-14			Foreign Exchange Future	3	500	500,000.00	7 350 900.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	4	1,250	1,250,000.00	12 562 950.00
QUANTO € / \$ 15-Sep-14			Foreign Exchange Future	1	100	1,000,000.00	1 369 700.00
\$ / R 12-Dec-14			Foreign Exchange Future	6	1,716	1,716,000.00	18 759 808.10
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 461 950.00
£ / R 12-Dec-14			Foreign Exchange Future	2	400	400,000.00	7 458 120.00
€ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	3 733 150.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	2 537 300.00
Total Futures				85	19,159	25,207,000.00	267,380,701.80
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				85	19,159	25,207,000.00	267 380 701.80