



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: 08/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 8-Sep-14			Any day expiry	1	250	250,000.00	2,694,800.00
\$ / R 15-Sep-14			Foreign Exchange Future	72	31,791	31,791,000.00	342,365,839.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	130	13,000,000.00	139,507,700.00
£ / R 15-Sep-14			Foreign Exchange Future	6	305	305,000.00	5,300,525.00
€ / R 15-Sep-14			Foreign Exchange Future	2	61	61,000.00	850,262.20
\$ / R 12-Dec-14		C	Foreign Exchange Future	65	45,050	45,050,000.00	484,326,590.51
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	3	201	20,100,000.00	218,689,200.00
£ / R 12-Dec-14			Foreign Exchange Future	10	5,005	5,005,000.00	88,446,250.00
¥ / R 12-Dec-14			Foreign Exchange Future	9	2,100	210,000,000.00	21,871,500.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	8	588	588,000.00	5,957,322.00
\$ / R 16-Mar-15			Foreign Exchange Future	7	4,980	4,980,000.00	55,260,135.60
Total Futures				181	89,706	330,375,000.00	1,365,043,210.40
Total Options				8	755	755,000.00	226,913.91
Grand Total for Currency Future Turnover Summary				189	90,461	331,130,000.00	1,365,270,124.31