



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**CURRENCY DERIVATIVES**

**CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER**

DATE: 15/07/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Jul 2014 \$ / R</b>									
\$ / R 15/07/2014 Any day expiry		Buy	7,000	1,000	7,000,000.00	10.6664			74,664,800.00
\$ / R 15/07/2014 Any day expiry		Sell	7,000	1,000	7,000,000.00	10.6664			74,664,800.00
		<b>Total Futures</b>	<b>14,000</b>		<b>14,000,000.00</b>				<b>149,329,600.00</b>
		<b>Total Options</b>							
		<b>Total \$ / R Any day expiry</b>	<b>14,000</b>		<b>14,000,000.00</b>				<b>149,329,600.00</b>
<b>Sep 2014 \$ / R</b>									
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.7948			10,794.80
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.7900			10,790.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.7510			10,751.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.7900			10,790.00

\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7622	21,524.40
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7948	21,589.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7622	21,524.40
\$ / R 15/09/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	10.8237	32,471.10
\$ / R 15/09/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	10.7948	32,384.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	10.8237	32,471.10
\$ / R 15/09/2014	Foreign Exchange Future	Sell	4	1,000	4,000.00	10.8055	43,222.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	4	1,000	4,000.00	10.7723	43,089.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	4	1,000	4,000.00	10.8055	43,222.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	4	1,000	4,000.00	10.7723	43,089.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7587	53,793.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7823	53,911.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7587	53,793.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7537	53,768.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7537	53,768.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7823	53,911.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	9	1,000	9,000.00	10.7510	96,759.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7740	107,740.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7695	107,695.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8100	108,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7500	107,500.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8000	108,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7830	107,830.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8100	108,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8000	108,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7500	107,500.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8200	108,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7620	107,620.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7702	107,702.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7702	107,702.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7702	107,702.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7702	107,702.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8200	108,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	10.8263	162,394.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	10.8263	162,394.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.8227	216,454.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.7610	215,220.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.7610	215,220.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.8227	216,454.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.8320	270,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.8590	271,475.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.8223	270,557.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	40	1,000	40,000.00	10.7500	430,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	40	1,000	40,000.00	10.7500	430,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	44	1,000	44,000.00	10.8310	476,564.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 15/09/2014 Foreign Exchange Future		Buy	44	1,000	44,000.00	10.8310			476,564.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7900			539,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7740			538,700.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.8208			541,040.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.8208			541,040.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7679			538,395.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7900			539,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.8271			541,355.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.8958			544,790.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7602			538,010.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.8799			543,995.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.8904			544,520.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.8926			544,630.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.8668			543,340.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7740			538,700.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	67	1,000	67,000.00	10.7751			721,931.70
\$ / R 15/09/2014 Foreign Exchange Future		Sell	75	1,000	75,000.00	10.8928			816,960.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.8250			1,082,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7600			1,076,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7672			1,076,720.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.8208			1,082,080.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7600			1,076,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	130	1,000	130,000.00	10.8250			1,407,250.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	130	1,000	130,000.00	10.8250			1,407,250.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	200	1,000	200,000.00	10.8250			2,165,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	200	1,000	200,000.00	10.7660			2,153,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	200	1,000	200,000.00	10.7660			2,153,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	200	1,000	200,000.00	10.7780			2,155,600.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	225	1,000	225,000.00	10.7590			2,420,775.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7590			2,689,750.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7928			2,698,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.7967			2,699,175.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.7690			2,692,250.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7967			2,699,175.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	430	1,000	430,000.00	10.8250			4,654,750.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	433	1,000	433,000.00	10.7764			4,666,181.20
\$ / R 15/09/2014 Foreign Exchange Future		Buy	450	1,000	450,000.00	10.8102			4,864,590.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	450	1,000	450,000.00	10.7904			4,855,680.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	450	1,000	450,000.00	10.7799			4,850,955.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	450	1,000	450,000.00	10.7668			4,845,060.00

\$ / R 15/09/2014	Foreign Exchange Future	Sell	450	1,000	450,000.00	10.7958	4,858,110.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	450	1,000	450,000.00	10.7926	4,856,670.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7958	5,397,900.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7668	5,383,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8102	5,405,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7799	5,389,950.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7926	5,396,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7862	5,393,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7862	5,393,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8058	5,402,900.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7899	5,394,950.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.8052	5,402,600.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8026	5,401,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7768	5,388,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8004	5,400,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7717	5,385,850.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7717	5,385,850.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7904	5,395,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7928	5,396,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	675	1,000	675,000.00	10.7928	7,285,140.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	750	1,000	750,000.00	10.8028	8,102,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	800	1,000	800,000.00	10.8250	8,660,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	900	1,000	900,000.00	10.8172	9,735,480.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	10.8172	10,817,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	10.8122	10,812,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1,800	1,000	1,800,000.00	10.7660	19,378,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	10.7660	21,532,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2,500	1,000	2,500,000.00	10.7906	26,976,500.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2,500	1,000	2,500,000.00	10.7906	26,976,500.00
<b>Total Futures</b>			<b>30,452</b>		<b>30,452,000.00</b>		<b>328,627,757.60</b>
<b>Total Options</b>							
<b>Total \$ / R Foreign Exchange Future</b>			<b>30,452</b>		<b>30,452,000.00</b>		<b>328,627,757.60</b>

### Sep 2014 £ / R

£ / R 15/09/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	18.5468	55,640.40
£ / R 15/09/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	18.5233	55,569.90
£ / R 15/09/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	18.5233	55,569.90
£ / R 15/09/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	18.5468	55,640.40
£ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	18.5500	185,500.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	18.5500	185,500.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	13	1,000	13,000.00	18.5544	241,207.20
£ / R 15/09/2014	Foreign Exchange Future	Sell	13	1,000	13,000.00	18.5544	241,207.20

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
£ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	18.4730			4,618,250.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	250	1,000	250,000.00	18.4730			4,618,250.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	18.4793			9,239,650.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	18.4793			9,239,650.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	18.4675			9,233,750.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	18.4687			9,234,350.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	18.4687			9,234,350.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	18.4675			9,233,750.00
		<b>Total Futures</b>	<b>3,558</b>		<b>3,558,000.00</b>				<b>65,727,835.00</b>
		<b>Total Options</b>							
		<b>Total £ / R Foreign Exchange Future</b>	<b>3,558</b>		<b>3,558,000.00</b>				<b>65,727,835.00</b>
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<b>Dec 2014 \$ / R</b>									
\$ / R 12/12/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.9836			274,590.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.9959			274,897.50
\$ / R 12/12/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.9916			549,580.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.9917			549,585.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.9915			549,575.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.9909			549,545.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	200	1,000	200,000.00	10.9914			2,198,280.00
		<b>Total Futures</b>	<b>450</b>		<b>450,000.00</b>				<b>4,946,052.50</b>
		<b>Total Options</b>							
		<b>Total \$ / R Foreign Exchange Future</b>	<b>450</b>		<b>450,000.00</b>				<b>4,946,052.50</b>
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<b>Dec 2014 \$ / R MAXI</b>									
\$ / R MAXI 12/12/2014 Foreign Exchange Future		Sell	5	100,000	500,000.00	10.9445			5,472,250.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future		Buy	5	100,000	500,000.00	10.9445			5,472,250.00
		<b>Total Futures</b>	<b>10</b>		<b>1,000,000.00</b>				<b>10,944,500.00</b>
		<b>Total Options</b>							
		<b>Total \$ / R MAXI Foreign Exchange Future</b>	<b>10</b>		<b>1,000,000.00</b>				<b>10,944,500.00</b>
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<b>Dec 2014 £ / R</b>									

£ / R 12/12/2014	Foreign Exchange Future	Sell	200	1,000	200,000.00	18.7544	3,750,880.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	200	1,000	200,000.00	18.7544	3,750,880.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.7588	4,689,700.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.7588	4,689,700.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.7508	4,687,700.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.7520	4,688,000.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.7508	4,687,700.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.7520	4,688,000.00

<b>Total Futures</b>			<b>1,900</b>		<b>1,900,000.00</b>		<b>35,632,560.00</b>
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**Total Options**

<b>Total £ / R Foreign Exchange Future</b>			<b>1,900</b>		<b>1,900,000.00</b>		<b>35,632,560.00</b>
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**Jun 2015 \$ / R**

\$ / R 12/06/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.3100	2,262,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.3165	2,263,300.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.3100	2,262,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.3165	2,263,300.00

<b>Total Futures</b>			<b>800</b>		<b>800,000.00</b>		<b>9,050,600.00</b>
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**Total Options**

<b>Total \$ / R Foreign Exchange Future</b>			<b>800</b>		<b>800,000.00</b>		<b>9,050,600.00</b>
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<b>Total Futures</b>			<b>51,170</b>		<b>52,160,000.00</b>		<b>604 258 905.10</b>
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**Total Options**

<b>Grand Total for Currency Future Detailed Turnover</b>			<b>51,170</b>		<b>52,160,000.00</b>		<b>604 258 905.10</b>
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