



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: 15/08/2014

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-----------------------|
| \$ / R 15-Sep-14 | 10.62 | C | Foreign Exchange Future | 69 | 27,940 | 27,940,000.00 | 263 358 697.30 |
| \$ / R MAXI 15-Sep-14 | | | Foreign Exchange Future | 2 | 20 | 2,000,000.00 | 21 245 600.00 |
| £ / R 15-Sep-14 | | | Foreign Exchange Future | 9 | 1,185 | 1,185,000.00 | 20 982 577.00 |
| € / R 15-Sep-14 | 14.30 | P | Foreign Exchange Future | 1 | 650 | 650,000.00 | 131 950.00 |
| \$ / R 12-Dec-14 | 10.78 | C | Foreign Exchange Future | 73 | 72,582 | 72,582,000.00 | 383 744 886.30 |
| £ / R 12-Dec-14 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 448 175.00 |
| \$ / R 16-Mar-15 | | | Foreign Exchange Future | 3 | 40 | 40,000.00 | 437 887.00 |
| € / R 16-Mar-15 | | | Foreign Exchange Future | 2 | 142 | 142,000.00 | 2 079 350.00 |
| \$ / R 12-Jun-15 | | | Foreign Exchange Future | 2 | 1,400 | 1,400,000.00 | 15 552 600.00 |
| Total Futures | | | | 131 | 62,133 | 64,113,000.00 | 695,695,022.60 |
| Total Options | | | | 31 | 41,851 | 41,851,000.00 | 12,286,700.00 |
| Grand Total for Currency Future Turnover Summary | | | | 162 | 103,984 | 105,964,000.00 | 707 981 722.60 |