



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: 21/08/2014

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-----------------------|
| \$ / R 15-Sep-14 | | | Foreign Exchange Future | 60 | 28,096 | 28,096,000.00 | 302 306 158.10 |
| £ / R 15-Sep-14 | | | Foreign Exchange Future | 2 | 500 | 500,000.00 | 8 901 610.00 |
| € / R 15-Sep-14 | | | Foreign Exchange Future | 5 | 681 | 681,000.00 | 9 715 515.40 |
| CAD/ R 15-Sep-14 | | | Foreign Exchange Future | 2 | 420 | 420,000.00 | 4 114 005.00 |
| QUANTO € / \$ 15-Sep-14 | | | Foreign Exchange Future | 1 | 100 | 1,000,000.00 | 1 327 200.00 |
| \$ / R 12-Dec-14 | | C | Foreign Exchange Future | 77 | 35,958 | 35,958,000.00 | 317 490 888.80 |
| € / R 12-Dec-14 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 144 928.00 |
| CHF / R 12-Dec-14 | | | Foreign Exchange Future | 4 | 702 | 702,000.00 | 8 400 658.50 |
| \$ / R 16-Mar-15 | | | Foreign Exchange Future | 1 | 15 | 15,000.00 | 166 201.50 |
| € / R 16-Mar-15 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 367 887.50 |
| \$ / R 12-Jun-15 | 11.08 | P | Foreign Exchange Future | 1 | 1,500 | 1,500,000.00 | 600 330.00 |
| Total Futures | | | | 142 | 59,507 | 60,407,000.00 | 651,456,052.80 |
| Total Options | | | | 13 | 8,500 | 8,500,000.00 | 2,079,330.00 |
| Grand Total for Currency Future Turnover Summary | | | | 155 | 68,007 | 68,907,000.00 | 653 535 382.80 |