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: 25/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 25-Aug-14			Any day expiry	1	3,500	3,500,000.00	37 473 450.00
$ / R 15-Sep-14			Foreign Exchange Future	24	8,276	8,276,000.00	88 834 983.10
£ / R 15-Sep-14			Foreign Exchange Future	8	2,030	2,030,000.00	36 129 650.00
¥ / R 15-Sep-14			Foreign Exchange Future	1	10	1,000,000.00	103 392.00
€ / R 15-Sep-14			Foreign Exchange Future	26	6,025	6,025,000.00	85 274 183.00
AU$ / R 15-Sep-14			Foreign Exchange Future	4	1,250	1,250,000.00	12 465 700.00
$ / R 12-Dec-14			Foreign Exchange Future	4	1,630	1,630,000.00	17 763 756.00
£ / R 12-Dec-14			Foreign Exchange Future	6	2,250	2,250,000.00	40 638 550.00
¥ / R 12-Dec-14			Foreign Exchange Future	1	66	6,600,000.00	693 607.20
€ / R 12-Dec-14			Foreign Exchange Future	10	2,257	2,257,000.00	32 437 375.00
AU$ / R 12-Dec-14			Foreign Exchange Future	3	630	630,000.00	6 341 213.00
CHF / R 12-Dec-14			Foreign Exchange Future	5	910	910,000.00	10 857 210.00
€ / R 16-Mar-15			Foreign Exchange Future	17	1,380	1,380,000.00	20 137 388.00
AU$ / R 16-Mar-15			Foreign Exchange Future	11	2,000	2,000,000.00	20 326 325.00
€ / R 12-Jun-15			Foreign Exchange Future	2	200	200,000.00	2 974 370.00
AU$ / R 12-Jun-15			Foreign Exchange Future	5	1,000	1,000,000.00	10 266 400.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**128**	**33,414**	**40,938,000.00**	**422,717,552.30**
Total Options							
Grand Total for Currency Future Turnover Summary				**128**	**33,414**	**40,938,000.00**	**422 717 552.30**