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: 09/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 13-Jun-14	10.50	C	Foreign Exchange Future	63	34,923	34,923,000.00	344 884 400.20
$ / R MAXI 13-Jun-14			Foreign Exchange Future	6	110	11,000,000.00	114 635 100.00
£ / R 13-Jun-14			Foreign Exchange Future	14	9,114	9,114,000.00	160 296 831.90
€ / R 13-Jun-14			Foreign Exchange Future	45	5,802	5,802,000.00	83 327 472.90
AU$ / R 13-Jun-14			Foreign Exchange Future	1	250	250,000.00	2 436 725.00
$ / R 15-Sep-14			Foreign Exchange Future	9	1,132	1,132,000.00	11 972 139.70
$ / R MAXI 15-Sep-14			Foreign Exchange Future	3	15	1,500,000.00	15 880 500.00
€ / R 15-Sep-14			Foreign Exchange Future	1	30	30,000.00	438 369.00
$ / R 12-Dec-14	10.36	P	Foreign Exchange Future	8	5,020	5,020,000.00	27 756 934.00
£ / R 12-Dec-14			Foreign Exchange Future	4	308	308,000.00	5 572 210.40
Total Futures				**145**	**52,414**	**64,789,000.00**	**766,438,467.10**
Total Options				**9**	**4,290**	**4,290,000.00**	**762,216.00**
Grand Total for Currency Future Turnover Summary				**154**	**56,704**	**69,079,000.00**	**767 200 683.10**