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: 28/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 29-Jul-14			Any day expiry	3	9,090	9,090,000.00	95 827 757.40
$ / R 15-Sep-14			Foreign Exchange Future	75	32,544	32,544,000.00	345 676 369.50
$ / R MAXI 15-Sep-14			Foreign Exchange Future	14	70	7,000,000.00	74 324 950.00
£ / R 15-Sep-14			Foreign Exchange Future	11	3,280	3,280,000.00	59 230 515.00
€ / R 15-Sep-14			Foreign Exchange Future	5	530	530,000.00	7 568 781.00
$ / R 12-Dec-14			Foreign Exchange Future	6	2,800	2,800,000.00	30 210 410.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 384 350.00
£ / R 12-Dec-14			Foreign Exchange Future	3	1,030	1,030,000.00	18 884 520.00
$ / R 16-Mar-15			Foreign Exchange Future	3	410	410,000.00	4 495 520.00
Total Futures				**121**	**49,759**	**57,184,000.00**	**641,603,172.90**
Total Options							
Grand Total for Currency Future Turnover Summary				**121**	**49,759**	**57,184,000.00**	**641 603 172.90**