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: 29/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 29-Oct-14			Any day expiry	3	1,836	1,836,000.00	19 942 754.40
€ / R 29-Oct-14			Any day expiry	2	4,000	4,000,000.00	55 274 800.00
$ / R 12-Dec-14		P	Foreign Exchange Future	103	267,945	267,945,000.00	362 519 175.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	14	76	7,600,000.00	83 027 300.00
£ / R 12-Dec-14			Foreign Exchange Future	10	2,200	2,200,000.00	38 795 574.60
€ / R 12-Dec-14			Foreign Exchange Future	7	431	431,000.00	6 019 258.50
AU$ / R 12-Dec-14			Foreign Exchange Future	1	45	45,000.00	436 383.00
$ / R 16-Mar-15		C	Foreign Exchange Future	28	12,138	12,138,000.00	108 117 188.02
$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	6	600,000.00	6 659 100.00
AU$ / R 16-Mar-15			Foreign Exchange Future	4	1,800	1,800,000.00	17 550 000.00
$ / R 12-Jun-15			Foreign Exchange Future	2	40	40,000.00	451 655.00
£ / R 12-Jun-15			Foreign Exchange Future	1	25	25,000.00	454 120.00
Total Futures				**165**	**50,441**	**58,559,000.00**	**667,275,605.80**
Total Options				**11**	**240,101**	**240,101,000.00**	**31,971,702.72**
Grand Total for Currency Future Turnover Summary				**176**	**290,542**	**298,660,000.00**	**699 247 308.52**