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: 30/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Dec-14		C	Foreign Exchange Future	100	58,986	58,986,000.00	579 154 273.30
$ / R MAXI 12-Dec-14			Foreign Exchange Future	2	6	600,000.00	6 631 250.00
£ / R 12-Dec-14			Foreign Exchange Future	4	243	243,000.00	4 291 261.00
€ / R 12-Dec-14			Foreign Exchange Future	5	264	264,000.00	3 671 683.60
CHF / R 12-Dec-14			Foreign Exchange Future	2	100	100,000.00	1 152 070.00
$ / R 16-Mar-15			Foreign Exchange Future	11	3,082	3,082,000.00	34 458 640.80
£ / R 16-Mar-15			Foreign Exchange Future	1	7	7,000.00	124 974.50
€ / R 16-Mar-15			Foreign Exchange Future	1	35	35,000.00	493 500.00
AU$ / R 16-Mar-15			Foreign Exchange Future	4	910	910,000.00	8 911 721.00
$ / R 12-Jun-15	11.10	P	Foreign Exchange Future	5	9,021	9,021,000.00	80 515 430.20
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	1	100	1,000,000.00	1 264 000.00
€ / R 14-Sep-15			Foreign Exchange Future	4	5	5,000.00	72 932.60
Total Futures				**136**	**64,259**	**65,753,000.00**	**719,500,357.00**
Total Options				**4**	**8,500**	**8,500,000.00**	**1,241,380.00**
Grand Total for Currency Future Turnover Summary				**140**	**72,759**	**74,253,000.00**	**720 741 737.00**