



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 DETAILED TURNOVER

DATE: 20/10/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Oct 2014 \$ / R									
\$ / R 20/10/2014 Any day expiry		Sell	424	1,000	424,000.00	11.0370			4,679,688.00
\$ / R 20/10/2014 Any day expiry		Buy	424	1,000	424,000.00	11.0283			4,675,999.20
\$ / R 20/10/2014 Any day expiry		Sell	424	1,000	424,000.00	11.0283			4,675,999.20
\$ / R 20/10/2014 Any day expiry		Buy	424	1,000	424,000.00	11.0370			4,679,688.00
		Total Futures	1,696		1,696,000.00				18,711,374.40
		Total Options							
		Total \$ / R Any day expiry	1,696		1,696,000.00				18,711,374.40
Nov 2014 \$ / R									
\$ / R 05/11/2014 Any day expiry		Buy	424	1,000	424,000.00	11.0623			4,690,415.20
\$ / R 05/11/2014 Any day expiry		Sell	424	1,000	424,000.00	11.0623			4,690,415.20

Total Futures

848

848,000.00

9,380,830.40

Total Options

Total \$ / R Any day expiry

848

848,000.00

9,380,830.40

Dec 2014 \$ / R

\$ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.1583	11,158.30
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.1583	11,158.30
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.1340	11,134.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.1500	11,150.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.1384	11,138.40
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.1583	11,158.30
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.1340	11,134.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.1583	11,158.30
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.1384	11,138.40
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.1500	11,150.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.1512	55,756.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.1512	55,756.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	8	1,000	8,000.00	11.1323	89,058.40
\$ / R 12/12/2014	Foreign Exchange Future	Buy	8	1,000	8,000.00	11.1323	89,058.40
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1407	111,407.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1300	111,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1407	111,407.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1382	111,382.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1382	111,382.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1325	111,325.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1300	111,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1300	111,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1325	111,325.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1580	111,580.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1325	111,325.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1325	111,325.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1300	111,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1300	111,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1300	111,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1300	111,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.1479	167,218.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.1705	167,557.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.1479	167,218.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.1406	167,109.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.1351	222,702.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.1351	222,702.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.1475	278,687.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	30	1,000	30,000.00	11.1300	333,900.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 12/12/2014	Foreign Exchange Future	Buy	30	1,000	30,000.00	11.1300			333,900.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.1322			556,610.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.1775			558,875.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.1322			556,610.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.1775			558,875.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	51	1,000	51,000.00	11.1371			567,992.10
\$ / R 12/12/2014	Foreign Exchange Future	Sell	51	1,000	51,000.00	11.1371			567,992.10
\$ / R 12/12/2014	Foreign Exchange Future	Sell	54	1,000	54,000.00	11.1485			602,019.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	54	1,000	54,000.00	11.1485			602,019.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	60	1,000	60,000.00	11.1325			667,950.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	60	1,000	60,000.00	11.1325			667,950.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	80	1,000	80,000.00	11.1312			890,496.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	80	1,000	80,000.00	11.1312			890,496.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	165	1,000	165,000.00	11.1432			1,838,628.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	165	1,000	165,000.00	11.1432			1,838,628.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	179	1,000	179,000.00	11.1485			1,995,581.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	179	1,000	179,000.00	11.1485			1,995,581.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	179	1,000	179,000.00	11.1485			1,995,581.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	179	1,000	179,000.00	11.1485			1,995,581.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.1755			2,235,100.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.1755			2,235,100.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	323	1,000	323,000.00	11.1485			3,600,965.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	323	1,000	323,000.00	11.1485			3,600,965.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	341	1,000	341,000.00	11.1485			3,801,638.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	341	1,000	341,000.00	11.1485			3,801,638.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	380	1,000	380,000.00	11.1314			4,229,932.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	380	1,000	380,000.00	11.1314			4,229,932.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	400	1,000	400,000.00	11.1601			4,464,040.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	400	1,000	400,000.00	11.1601			4,464,040.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	400	1,000	400,000.00	11.1300			4,452,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	400	1,000	400,000.00	11.1300			4,452,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	422	1,000	422,000.00	11.1485			4,704,667.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	422	1,000	422,000.00	11.1485			4,704,667.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	444	1,000	444,000.00	11.1666			4,957,970.40
\$ / R 12/12/2014	Foreign Exchange Future	Sell	449	1,000	449,000.00	11.1365			5,000,288.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	449	1,000	449,000.00	11.1365			5,000,288.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	459	1,000	459,000.00	11.1667			5,125,515.30
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.1345			5,567,250.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1345			5,567,250.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1491			5,574,550.00

\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1570	5,578,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1815	5,590,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.1491	5,574,550.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.1570	5,578,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.1815	5,590,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	540	1,000	540,000.00	11.1300	6,010,200.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	540	1,000	540,000.00	11.1300	6,010,200.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	600	1,000	600,000.00	11.1596	6,695,760.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.1598	11,159,800.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.1235	11,123,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.1235	11,123,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.1235	11,123,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	4,485	1,000	4,485,000.00	11.1485	50,001,022.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	4,485	1,000	4,485,000.00	11.1485	50,001,022.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	11.1235	55,617,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	11.1235	55,617,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	11.1235	55,617,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	5,983	1,000	5,983,000.00	11.1485	66,701,475.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	15,093	1,000	15,093,000.00	11.1555	168,369,961.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	15,093	1,000	15,093,000.00	11.1555	168,369,961.50
Total Futures			78,659		78,659,000.00		876,705,078.20
Total Options							
Total \$ / R Foreign Exchange Future			78,659		78,659,000.00		876,705,078.20

Dec 2014 £ / R							
£ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	17.9556	17,955.60
£ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	17.9556	17,955.60
Total Futures			2		2,000.00		35,911.20
Total Options							
Total £ / R Foreign Exchange Future			2		2,000.00		35,911.20

Dec 2014 € / R							
€ / R 12/12/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.2314	28,462.80
€ / R 12/12/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.2314	28,462.80
€ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2735	1,427,350.00
€ / R 12/12/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2735	1,427,350.00
€ / R 12/12/2014	Foreign Exchange Future	Sell	215	1,000	215,000.00	14.2219	3,057,708.50
€ / R 12/12/2014	Foreign Exchange Future	Buy	215	1,000	215,000.00	14.2219	3,057,708.50

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			634		634,000.00				9,027,042.60
Total Options									
Total € / R Foreign Exchange Future			634		634,000.00				9,027,042.60
Dec 2014 AU\$ / R									
AU\$ / R 12/12/2014 Foreign Exchange Future		Buy	90	1,000	90,000.00	9.7350			876,150.00
AU\$ / R 12/12/2014 Foreign Exchange Future		Sell	90	1,000	90,000.00	9.7350			876,150.00
Total Futures			180		180,000.00				1,752,300.00
Total Options									
Total AU\$ / R Foreign Exchange Future			180		180,000.00				1,752,300.00
Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	11.3365			2,834,125.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	11.3365			2,834,125.00
Total Futures			500		500,000.00				5,668,250.00
Total Options									
Total \$ / R Foreign Exchange Future			500		500,000.00				5,668,250.00
Jun 2015 \$ / R									
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.5000			115,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.5200			115,200.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.5000			115,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.5200			115,200.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	30	1,000	30,000.00	11.5440			346,320.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	30	1,000	30,000.00	11.5300			345,900.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	30	1,000	30,000.00	11.5300			345,900.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	30	1,000	30,000.00	11.5440			346,320.00

Total Futures			160		160,000.00		1,844,840.00
Total Options							
Total \$ / R Foreign Exchange Future			160		160,000.00		1,844,840.00
<hr/>							
Sep 2015 £ / R							
£ / R 14/09/2015 Foreign Exchange Future	Buy	250	1,000	250,000.00	18.8250		4,706,250.00
£ / R 14/09/2015 Foreign Exchange Future	Buy	250	1,000	250,000.00	18.8250		4,706,250.00
£ / R 14/09/2015 Foreign Exchange Future	Buy	250	1,000	250,000.00	18.8250		4,706,250.00
£ / R 14/09/2015 Foreign Exchange Future	Buy	250	1,000	250,000.00	18.8250		4,706,250.00
£ / R 14/09/2015 Foreign Exchange Future	Sell	250	1,000	250,000.00	18.8250		4,706,250.00
£ / R 14/09/2015 Foreign Exchange Future	Sell	250	1,000	250,000.00	18.8250		4,706,250.00
£ / R 14/09/2015 Foreign Exchange Future	Sell	250	1,000	250,000.00	18.8250		4,706,250.00
£ / R 14/09/2015 Foreign Exchange Future	Sell	250	1,000	250,000.00	18.8250		4,706,250.00
Total Futures		2,000		2,000,000.00			37,650,000.00
Total Options							
Total £ / R Foreign Exchange Future			2,000		2,000,000.00		37,650,000.00
<hr/>							
Total Futures			84,679		84,679,000.00		960 775 626.80
Total Options							
Grand Total for Currency Future Detailed Turnover			84,679		84,679,000.00		960 775 626.80