



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: 10/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 10-Nov-14			Any day expiry	3	7,676	7,676,000.00	86 180 283.80
\$ / R 12-Dec-14			Foreign Exchange Future	76	69,195	69,195,000.00	783 607 424.70
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	6	17	1,700,000.00	19 155 700.00
£ / R 12-Dec-14			Foreign Exchange Future	3	205	205,000.00	3 670 407.50
QUANTO € / \$ 12-Dec-14			Foreign Exchange Future	2	30	300,000.00	374 660.00
\$ / R 27-Feb-15			Any day expiry	1	421	421,000.00	4 792 874.50
\$ / R 16-Mar-15			Foreign Exchange Future	4	25	25,000.00	285 740.00
\$ / R 12-Jun-15	11.00	P	Foreign Exchange Future	22	23,020	23,020,000.00	38 109 574.00
€ / R 14-Sep-15			Foreign Exchange Future	2	101	101,000.00	1 495 852.20
Total Futures				101	80,690	82,643,000.00	934,704,216.70
Total Options				18	20,000	20,000,000.00	2,968,300.00
Grand Total for Currency Future Turnover Summary				119	100,690	102,643,000.00	937 672 516.70