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: 20/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Dec-14	11.00	C	Foreign Exchange Future	96	61,029	61,029,000.00	564311783.30
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	4	400,000.00	4406000.00
£ / R 12-Dec-14			Foreign Exchange Future	5	715	715,000.00	12426446.50
€ / R 12-Dec-14			Foreign Exchange Future	3	310	310,000.00	4313355.00
$ / R 16-Mar-15	10.70	P	Foreign Exchange Future	24	123,332	123,332,000.00	44404849.40
$ / R MAXI 16-Mar-15			Foreign Exchange Future	3	16	1,600,000.00	17984350.00
£ / R 16-Mar-15		C	Foreign Exchange Future	7	60,204	60,204,000.00	8330773.20
€ / R 16-Mar-15	15.25	C	Foreign Exchange Future	5	77,100	77,100,000.00	6667330.00
$ / R 12-Jun-15			Foreign Exchange Future	2	190	190,000.00	2168890.00
AU$ / R 12-Jun-15			Foreign Exchange Future	1	25	25,000.00	241907.50
$ / R 14-Sep-15			Foreign Exchange Future	2	700	700,000.00	8094920.00
€ / R 14-Sep-15			Foreign Exchange Future	2	8	8,000.00	116556.80
Total Futures				**137**	**56,633**	**58,613,000.00**	**655,148,831.70**
Total Options				**14**	**267,000**	**267,000,000.00**	**18,318,330.00**
Grand Total for Currency Future Turnover Summary				**151**	**323,633**	**325,613,000.00**	**673467161.70**