



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: 08/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 8-Oct-14			Any day expiry	1	250	250,000.00	2 795 650.00
\$ / R 22-Oct-14	11.21	C	Any day expiry	1	5,000	5,000,000.00	561 900.00
\$ / R 12-Dec-14	11.40	C	Foreign Exchange Future	72	34,272	34,272,000.00	380 418 693.66
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	12	74	7,400,000.00	83 775 220.00
£ / R 12-Dec-14			Foreign Exchange Future	18	3,810	3,810,000.00	69 316 913.00
€ / R 12-Dec-14			Foreign Exchange Future	7	1,024	1,024,000.00	14 683 254.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	11	1,600	1,600,000.00	15 860 560.00
\$ / R 16-Mar-15			Foreign Exchange Future	9	2,505	2,505,000.00	28 859 080.00
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	3	22	2,200,000.00	25 324 000.00
€ / R 16-Mar-15	15.05	C	Foreign Exchange Future	6	332	332,000.00	106 201.91
\$ / R 12-Jun-15	13.46	C	Foreign Exchange Future	32	90,020	90,020,000.00	48 060 877.20
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	4	30	3,000,000.00	35 127 800.00
\$ / R 14-Sep-15	14.58	C	Foreign Exchange Future	6	67,170	67,170,000.00	13 917 268.80
£ / R 14-Sep-15			Foreign Exchange Future	1	80	80,000.00	1 523 440.00
€ / R 14-Sep-15			Foreign Exchange Future	1	100	100,000.00	1 511 000.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	1	100	100,000.00	1 018 600.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				149	46,453	58,927,000.00	698,351,792.70
Total Options				36	159,936	159,936,000.00	24,508,665.87
Grand Total for Currency Future Turnover Summary				185	206,389	218,863,000.00	722 860 458.57