



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: 13/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 27-Oct-14		C	Any day expiry	1	5,000	5,000,000.00	624 500.00
\$ / R 12-Dec-14			Foreign Exchange Future	47	12,879	12,879,000.00	144 318 294.20
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	7	30	3,000,000.00	33 491 070.00
£ / R 12-Dec-14			Foreign Exchange Future	6	5,125	5,125,000.00	91 902 746.00
€ / R 12-Dec-14			Foreign Exchange Future	3	232	232,000.00	3 289 616.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	487 000.00
\$ / R 16-Mar-15			Foreign Exchange Future	19	1,703	1,703,000.00	19 293 671.90
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	31	87	8,700,000.00	98 622 350.00
€ / R 16-Mar-15			Foreign Exchange Future	5	1,135	1,135,000.00	9 217 460.60
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	83	83,000.00	816 948.60
CAD/ R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	252 000.00
\$ / R 12-Jun-15			Foreign Exchange Future	2	20	20,000.00	231 054.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	50	50,000.00	496 275.00
Total Futures				124	20,919	32,502,000.00	402,345,486.30
Total Options				2	5,500	5,500,000.00	697,500.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				126	26,419	38,002,000.00	403 042 986.30