



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: 24/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	30	10,402	10,402,000.00	115 212 665.40
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	21	47	4,700,000.00	51 988 960.00
£ / R 12-Dec-14			Foreign Exchange Future	6	1,005	1,005,000.00	17 826 341.70
€ / R 12-Dec-14			Foreign Exchange Future	2	128	128,000.00	1 792 636.10
\$ / R 16-Mar-15			Foreign Exchange Future	4	465	465,000.00	5 226 295.00
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	27	42	4,200,000.00	47 148 010.00
€ / R 16-Mar-15			Foreign Exchange Future	2	300	300,000.00	4 273 480.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	83	83,000.00	811 524.20
Total Futures				93	12,472	21,283,000.00	244,279,912.40
Total Options							
Grand Total for Currency Future Turnover Summary				93	12,472	21,283,000.00	244 279 912.40