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: 16/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 29-Sep-14	10.96	C	Any day expiry	2	10,000	10,000,000.00	8 557 400.50
$ / R 29-Oct-14	11.25	C	Any day expiry	2	10,000	10,000,000.00	1.00
$ / R 28-Nov-14	11.25	C	Any day expiry	2	10,000	10,000,000.00	1.00
$ / R 12-Dec-14		C	Foreign Exchange Future	98	37,368	37,368,000.00	408 032 063.80
$ / R MAXI 12-Dec-14			Foreign Exchange Future	15	65	6,500,000.00	72 252 430.00
£ / R 12-Dec-14			Foreign Exchange Future	9	1,895	1,895,000.00	34 148 749.00
¥ / R 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	51 800.00
€ / R 12-Dec-14			Foreign Exchange Future	5	299	299,000.00	4 299 798.80
AU$ / R 12-Dec-14			Foreign Exchange Future	3	501	501,000.00	4 986 949.90
CHF / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	594 330.00
$ / R 23-Dec-14	11.20	C	Any day expiry	2	10,000	10,000,000.00	1.00
$ / R 28-Jan-15	11.20	C	Any day expiry	2	10,000	10,000,000.00	1.00
$ / R 26-Feb-15	11.15	C	Any day expiry	2	10,000	10,000,000.00	1.00
$ / R 16-Mar-15			Foreign Exchange Future	6	1,440	1,440,000.00	16 262 746.40
$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	5 645 400.00
€ / R 16-Mar-15			Foreign Exchange Future	5	800	800,000.00	11 699 860.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	170	170,000.00	1 713 260.00
$ / R 12-Jun-15		C	Foreign Exchange Future	22	75,600	75,600,000.00	19 582 990.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**143**	**42,498**	**49,923,000.00**	**566,479,440.90**
Total Options				**36**	**135,700**	**135,700,000.00**	**21,348,342.50**
Grand Total for Currency Future Turnover Summary				**179**	**178,198**	**185,623,000.00**	**587 827 783.40**