



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 4-Nov-14			Any day expiry	1	8,000	8,000,000.00	88 467 200.00
\$ / R 12-Dec-14			Foreign Exchange Future	26	10,288	10,288,000.00	114 404 514.60
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	11	45	4,500,000.00	50 010 510.00
£ / R 12-Dec-14			Foreign Exchange Future	8	3,440	3,440,000.00	61 115 254.00
€ / R 12-Dec-14			Foreign Exchange Future	3	111	111,000.00	1 547 022.90
\$ / R 16-Mar-15			Foreign Exchange Future	2	920	920,000.00	10 381 766.50
€ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	73 294.00
<b>Total Futures</b>				<b>52</b>	<b>22,809</b>	<b>27,264,000.00</b>	<b>325,999,562.00</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>52</b>	<b>22,809</b>	<b>27,264,000.00</b>	<b>325 999 562.00</b>