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: 11/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Dec-14			Foreign Exchange Future	89	15,052	15,052,000.00	170 736 358.50
$ / R MAXI 12-Dec-14			Foreign Exchange Future	2	10	1,000,000.00	11 361 650.00
£ / R 12-Dec-14			Foreign Exchange Future	7	2,310	2,310,000.00	41 542 318.20
€ / R 12-Dec-14			Foreign Exchange Future	3	800	800,000.00	11 276 925.00
CHF / R 12-Dec-14			Foreign Exchange Future	5	330	330,000.00	3 878 359.00
$ / R 16-Mar-15		C	Foreign Exchange Future	15	101,202	101,202,000.00	23 746 541.90
£ / R 16-Mar-15		P	Foreign Exchange Future	7	48,339	48,339,000.00	20 417 798.94
€ / R 16-Mar-15	15.36	C	Foreign Exchange Future	2	64,000	64,000,000.00	7 937 280.00
$ / R 12-Jun-15			Foreign Exchange Future	7	4,604	4,604,000.00	53 990 744.00
£ / R 12-Jun-15			Foreign Exchange Future	1	10	10,000.00	185 327.00
€ / R 14-Sep-15			Foreign Exchange Future	2	10	10,000.00	148 259.50
Total Futures				**132**	**25,075**	**26,065,000.00**	**320,595,519.10**
Total Options				**8**	**211,592**	**211,592,000.00**	**24,626,042.94**
Grand Total for Currency Future Turnover Summary				**140**	**236,667**	**237,657,000.00**	**345 221 562.04**