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: 12/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Nov-14			Any day expiry	6	1,755	1,755,000.00	19 683 331.80
$ / R 19-Nov-14		P	Any day expiry	7	9,441	9,441,000.00	5 552 980.50
$ / R 2-Dec-14			Any day expiry	1	201	201,000.00	2 264 546.40
$ / R 12-Dec-14		C	Foreign Exchange Future	65	30,993	30,993,000.00	172 567 513.60
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	30	3,000,000.00	33 886 500.00
£ / R 12-Dec-14			Foreign Exchange Future	40	24,781	24,781,000.00	443 702 603.10
€ / R 12-Dec-14			Foreign Exchange Future	1	76	76,000.00	1 068 696.80
$ / R 16-Mar-15	11.46	P	Foreign Exchange Future	24	22,067	22,067,000.00	42 412 202.40
$ / R MAXI 16-Mar-15			Foreign Exchange Future	6	30	3,000,000.00	34 391 430.00
£ / R 16-Mar-15	17.00	P	Foreign Exchange Future	15	6,144	6,144,000.00	10 551 593.35
€ / R 16-Mar-15			Foreign Exchange Future	1	76	76,000.00	1 086 404.80
$ / R 12-Jun-15	11.00	P	Foreign Exchange Future	4	20,012	20,012,000.00	3 204 357.60
£ / R 12-Jun-15			Foreign Exchange Future	1	200	200,000.00	3 700 360.00
£ / R 14-Sep-15			Foreign Exchange Future	1	200	200,000.00	3 756 780.00
Total Futures				**129**	**46,414**	**52,354,000.00**	**762,962,842.00**
Total Options				**44**	**69,592**	**69,592,000.00**	**14,866,458.35**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**173**	**116,006**	**121,946,000.00**	**777 829 300.35**