



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: 14/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	26	9,580	9,580,000.00	108 046 002.00
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	6	600,000.00	6 753 300.00
£ / R 12-Dec-14			Foreign Exchange Future	3	315	315,000.00	5 545 471.00
€ / R 12-Dec-14			Foreign Exchange Future	3	320	320,000.00	4 473 336.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	1	26	26,000.00	254 280.00
CAD/ R 12-Dec-14			Foreign Exchange Future	1	25	25,000.00	247 500.00
\$ / R 16-Mar-15			Foreign Exchange Future	7	1,308	1,308,000.00	14 968 479.70
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	10	1,000,000.00	11 457 200.00
£ / R 16-Mar-15			Foreign Exchange Future	3	1,000	1,000,000.00	17 863 638.20
\$ / R 12-Jun-15	11.00	P	Foreign Exchange Future	23	25,150	25,150,000.00	62 955 070.00
£ / R 12-Jun-15			Foreign Exchange Future	1	25	25,000.00	452 875.00
€ / R 14-Sep-15			Foreign Exchange Future	2	10	10,000.00	147 459.00
€ / R 11-Dec-15		C	Foreign Exchange Future	3	291	291,000.00	104 566.00
Total Futures				54	17,775	19,359,000.00	230,100,110.90
Total Options				21	20,291	20,291,000.00	3,169,066.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				75	38,066	39,650,000.00	233 269 176.90
