



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: 17/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	55	26,889	26,889,000.00	300 722 867.90
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	2	6	600,000.00	6 701 400.00
£ / R 12-Dec-14			Foreign Exchange Future	1	1,000	1,000,000.00	17 448 500.00
€ / R 12-Dec-14			Foreign Exchange Future	4	77	77,000.00	1 074 214.80
QUANTO € / \$ 12-Dec-14			Foreign Exchange Future	2	100	1,000,000.00	1 247 900.00
\$ / R 16-Mar-15			Foreign Exchange Future	8	1,269	1,269,000.00	14 371 197.30
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	2	15	1,500,000.00	16 979 500.00
£ / R 16-Mar-15			Foreign Exchange Future	2	24	24,000.00	424 912.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	2 454 875.00
\$ / R 12-Jun-15		P	Foreign Exchange Future	5	9,800	9,800,000.00	68 113 540.00
£ / R 12-Jun-15			Foreign Exchange Future	3	67	67,000.00	1 205 207.50
£ / R 14-Sep-15			Foreign Exchange Future	1	200	200,000.00	3 648 400.00
€ / R 14-Sep-15			Foreign Exchange Future	2	100	100,000.00	1 465 108.00
Total Futures				86	35,797	38,776,000.00	434,501,382.50
Total Options				2	4,000	4,000,000.00	1,356,240.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				88	39,797	42,776,000.00	435 857 622.50
