



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: 24/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 28-Nov-14	10.95	P	Any day expiry	1	2,000	2,000,000.00	93360.00
\$ / R 12-Dec-14			Foreign Exchange Future	65	20,221	20,221,000.00	223003788.40
£ / R 12-Dec-14			Foreign Exchange Future	4	41	41,000.00	707809.90
€ / R 12-Dec-14			Foreign Exchange Future	4	114	114,000.00	1555690.10
\$ / R 16-Mar-15		P	Foreign Exchange Future	11	3,675	3,675,000.00	41063243.00
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	4	40	4,000,000.00	44696100.00
£ / R 16-Mar-15			Foreign Exchange Future	6	1,302	1,302,000.00	22836358.40
¥ / R 16-Mar-15			Foreign Exchange Future	1	400	40,000,000.00	3793600.00
\$ / R 12-Jun-15			Foreign Exchange Future	4	860	860,000.00	9769069.50
Total Futures				99	26,653	70,213,000.00	347,425,659.30
Total Options				1	2,000	2,000,000.00	93,360.00
Grand Total for Currency Future Turnover Summary				100	28,653	72,213,000.00	347519019.30