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: 27/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 3-Dec-14		P	Any day expiry	2	8,000	8,000,000.00	418960.00
$ / R 12-Dec-14	11.00	C	Foreign Exchange Future	35	10,657	10,657,000.00	62583117.40
£ / R 12-Dec-14			Foreign Exchange Future	1	25	25,000.00	433582.50
€ / R 12-Dec-14			Foreign Exchange Future	9	450	450,000.00	6183000.00
$ / R 16-Mar-15		C	Foreign Exchange Future	28	5,394	5,394,000.00	60276806.60
$ / R MAXI 16-Mar-15			Foreign Exchange Future	4	18	1,800,000.00	20063500.00
$ / R 27-May-15		C	Any day expiry	7	10,965	10,965,000.00	2278307.70
$ / R 12-Jun-15			Foreign Exchange Future	6	1,200	1,200,000.00	13605399.50
Total Futures				**82**	**12,744**	**14,526,000.00**	**162,720,006.00**
Total Options				**10**	**23,965**	**23,965,000.00**	**3,122,667.70**
Grand Total for Currency Future Turnover Summary				**92**	**36,709**	**38,491,000.00**	**165842673.70**