



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 4-Dec-14			Any day expiry	2	402	402,000.00	4 444 833.60
£ / R 2-Dec-14	17.25	C	Any day expiry	1	6,000	6,000,000.00	844 980.00
\$ / R 12-Dec-14			Foreign Exchange Future	90	119,320	119,320,000.00	1 317 621 335.70
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	11	109	10,900,000.00	120 864 100.00
£ / R 12-Dec-14			Foreign Exchange Future	34	14,266	14,266,000.00	248 554 920.80
\$ / R 15-Dec-14	11.12	C	Any day expiry	1	13,000	13,000,000.00	1 679 990.00
\$ / R 16-Mar-15		P	Foreign Exchange Future	68	28,354	28,354,000.00	313 443 404.20
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	10	1,000,000.00	11 309 000.00
£ / R 16-Mar-15			Foreign Exchange Future	6	636	636,000.00	11 240 028.80
€ / R 16-Mar-15			Foreign Exchange Future	1	81	81,000.00	1 134 494.10
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	12	12,000.00	113 612.40
\$ / R 27-Mar-15		P	Any day expiry	6	4,166	4,166,000.00	768 918.62
\$ / R 12-Jun-15			Foreign Exchange Future	6	12,125	12,125,000.00	138 412 116.00
<b>Total Futures</b>				<b>218</b>	<b>174,415</b>	<b>186,196,000.00</b>	<b>2,166,354,545.60</b>
<b>Total Options</b>				<b>11</b>	<b>24,066</b>	<b>24,066,000.00</b>	<b>4,077,188.62</b>

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
<b>Grand Total for Currency Future Turnover Summary</b>				<b>229</b>	<b>198,481</b>	<b>210,262,000.00</b>	<b>2 170 431 734.22</b>