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: 17/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 23-Dec-14			Any day expiry	1	172	172,000.00	2 007 240.00
$ / R 5-Jan-15		P	Any day expiry	1	1,500	1,500,000.00	203 655.00
$ / R 12-Jan-15			Any day expiry	1	172	172,000.00	2 012 916.00
$ / R 16-Mar-15	11.91	P	Foreign Exchange Future	56	157,191	157,191,000.00	1 785 686 966.40
$ / R MAXI 16-Mar-15			Foreign Exchange Future	2	10	1,000,000.00	11 894 420.00
£ / R 16-Mar-15			Foreign Exchange Future	11	9,600	9,600,000.00	180 578 500.00
€ / R 16-Mar-15			Foreign Exchange Future	6	1,141	1,141,000.00	16 868 160.20
$ / R 12-Jun-15			Foreign Exchange Future	5	2,040	2,040,000.00	24 660 180.00
$ / R 14-Sep-15		C	Foreign Exchange Future	20	200,000	200,000,000.00	50 008 500.00
€ / R 14-Sep-15			Foreign Exchange Future	2	2	2,000.00	30 708.60
$ / R 11-Dec-15			Foreign Exchange Future	6	500	500,000.00	6 228 470.00
Total Futures				**89**	**163,328**	**164,318,000.00**	**2,027,268,461.20**
Total Options				**22**	**209,000**	**209,000,000.00**	**52,911,255.00**
Grand Total for Currency Future Turnover Summary				**111**	**372,328**	**373,318,000.00**	**2 080 179 716.20**