



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: 20/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 23-Jan-15			Any day expiry	1	566	566,000.00	6 611 332.80
\$ / R 28-Jan-15			Any day expiry	0	0	0.00	0.00
\$ / R 16-Mar-15	11.76	C	Foreign Exchange Future	62	38,740	38,740,000.00	339 634 007.50
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	26	94	9,400,000.00	110 383 620.00
£ / R 16-Mar-15			Foreign Exchange Future	2	700	700,000.00	12 445 480.00
€ / R 16-Mar-15	13.80	P	Foreign Exchange Future	11	7,165	7,165,000.00	90 792 712.20
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	2 399 925.00
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	2	25	250,000.00	290 345.00
\$ / R 12-Jun-15			Foreign Exchange Future	12	3,770	3,770,000.00	44 831 203.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	6	21	2,100,000.00	24 981 690.00
£ / R 12-Jun-15			Foreign Exchange Future	2	525	525,000.00	9 460 500.00
€ / R 12-Jun-15			Foreign Exchange Future	3	392	392,000.00	5 419 257.20
\$ / R 14-Sep-15			Foreign Exchange Future	14	3,610	3,610,000.00	43 590 387.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	10	33	3,300,000.00	39 877 320.00
Total Futures				147	45,391	60,268,000.00	728,046,179.70
Total Options				5	10,500	10,500,000.00	2,671,600.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				152	55,891	70,768,000.00	730 717 779.70