



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: 15/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 28-Jan-15			Any day expiry	1	673	673,000.00	7 718 637.00
\$ / R 16-Feb-15			Any day expiry	1	562	562,000.00	6 469 519.20
\$ / R 16-Mar-15		P	Foreign Exchange Future	123	29,093	29,093,000.00	312 705 389.20
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	3	3	300,000.00	3 465 970.00
£ / R 16-Mar-15			Foreign Exchange Future	12	412	412,000.00	7 259 086.50
€ / R 16-Mar-15			Foreign Exchange Future	9	271	271,000.00	3 686 074.30
AU\$ / R 16-Mar-15			Foreign Exchange Future	3	600	600,000.00	5 673 875.00
CAD / R 16-Mar-15			Foreign Exchange Future	1	75	75,000.00	727 875.00
CHF / R 16-Mar-15			Foreign Exchange Future	7	1,128	1,128,000.00	14 480 305.50
NGN / R 16-Mar-15			Foreign Exchange Future	1	3,500	350,000,000.00	20 510 000.00
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	1	1	10,000.00	11 795.00
\$ / R 12-Jun-15	11.50	C	Foreign Exchange Future	36	19,716	19,716,000.00	182 443 216.10
£ / R 12-Jun-15			Foreign Exchange Future	1	50	50,000.00	896 715.00
¥ / R 12-Jun-15			Foreign Exchange Future	1	125	12,500,000.00	1 266 250.00
€ / R 12-Jun-15			Foreign Exchange Future	5	9,124	9,124,000.00	126 351 601.90
AU\$ / R 12-Jun-15			Foreign Exchange Future	4	550	550,000.00	5 250 195.00
CHF / R 12-Jun-15			Foreign Exchange Future	3	150	150,000.00	1 732 855.00
\$ / R 14-Sep-15			Foreign Exchange Future	7	141	141,000.00	1 686 305.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
AUS / R 14-Sep-15			Foreign Exchange Future	2	300	300,000.00	2 887 650.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	8,400	840,000,000.00	43 932 000.00
<b>Total Futures</b>				<b>211</b>	<b>68,294</b>	<b>1,259,075,000.00</b>	<b>746,571,747.60</b>
<b>Total Options</b>				<b>12</b>	<b>6,580</b>	<b>6,580,000.00</b>	<b>2,583,567.10</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>223</b>	<b>74,874</b>	<b>1,265,655,000.00</b>	<b>749 155 314.70</b>