



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 DETAILED TURNOVER

DATE: 30/12/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7661			11,766.10
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7661			11,766.10
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7415			11,741.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7412			11,741.20
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7450			11,745.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7415			11,741.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7412			11,741.20
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7450			11,745.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7800			23,560.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7288			23,457.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7800			23,560.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7288			23,457.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.7601			35,280.30
\$ / R 16/03/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	11.7601			35,280.30

\$ / R 16/03/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	11.7748	47,099.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	11.7748	47,099.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	11.8140	47,256.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7700	58,850.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7800	58,900.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7700	58,850.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7800	58,900.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.7700	117,700.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.7700	117,700.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.7700	117,700.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.7700	117,700.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	31	1,000	31,000.00	11.6114	359,953.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	31	1,000	31,000.00	11.6114	359,953.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	40	1,000	40,000.00	11.7700	470,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	40	1,000	40,000.00	11.7700	470,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	45	1,000	45,000.00	11.6114	522,513.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	45	1,000	45,000.00	11.6114	522,513.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.7989	589,945.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.7989	589,945.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.7600	588,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.7600	588,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	90	1,000	90,000.00	11.7678	1,059,102.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	90	1,000	90,000.00	11.7678	1,059,102.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.7685	1,176,850.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.7685	1,176,850.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.7793	1,177,930.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.7750	1,177,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.7750	1,177,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.7949	2,358,980.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	233	1,000	233,000.00	11.6114	2,705,456.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	233	1,000	233,000.00	11.6114	2,705,456.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	267	1,000	267,000.00	11.6114	3,100,243.80
\$ / R 16/03/2015	Foreign Exchange Future	Buy	267	1,000	267,000.00	11.6114	3,100,243.80
\$ / R 16/03/2015	Foreign Exchange Future	Sell	281	1,000	281,000.00	11.6114	3,262,803.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	281	1,000	281,000.00	11.6114	3,262,803.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	11.7897	3,536,910.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	300	1,000	300,000.00	11.7243	3,517,290.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	11.7243	3,517,290.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.7505	5,875,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.7505	5,875,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	542	1,000	542,000.00	11.6114	6,293,378.80
\$ / R 16/03/2015	Foreign Exchange Future	Buy	542	1,000	542,000.00	11.6114	6,293,378.80
\$ / R 16/03/2015	Foreign Exchange Future	Sell	646	1,000	646,000.00	11.6114	7,500,964.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	646	1,000	646,000.00	11.6114	7,500,964.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	955	1,000	955,000.00	11.6114	11,088,887.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 16/03/2015 Foreign Exchange Future		Buy	955	1,000	955,000.00	11.6114			11,088,887.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.7980			11,798,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.7980			11,798,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7980			11,798,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.7980			23,596,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.7980			23,596,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.7980			23,596,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	11.6114			34,834,200.00
		Total Futures	21,154		21,154,000.00				247,774,231.80
		Total Options							
		Total \$ / R Foreign Exchange Future	21,154		21,154,000.00				247,774,231.80
<hr/>									
Mar 2015 £ / R									
£ / R 16/03/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	18.2636			1,826,360.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	18.2636			1,826,360.00
		Total Futures	200		200,000.00				3,652,720.00
		Total Options							
		Total £ / R Foreign Exchange Future	200		200,000.00				3,652,720.00
<hr/>									
Mar 2015 AU\$ / R									
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	9.5513			9,551.30
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	9.5513			9,551.30
		Total Futures	2		2,000.00				19,102.60
		Total Options							
		Total AU\$ / R Foreign Exchange Future	2		2,000.00				19,102.60
<hr/>									
Mar 2015 QUANTO € / \$									
QUANTO € / \$ 16/03/2015 Foreign Exchange Future		Sell	1	10,000	10,000.00	1.2150			12,150.00
QUANTO € / \$ 16/03/2015 Foreign Exchange Future		Buy	1	10,000	10,000.00	1.2150			12,150.00

	Total Futures		2		20,000.00		24,300.00
	Total Options						
	Total QUANTO € / \$ Foreign Exchange Future		2		20,000.00		24,300.00

Jun 2015 \$ / R							
\$ / R 12/06/2015 Foreign Exchange Future	Sell	4	1,000	4,000.00	11.9300		47,720.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	4	1,000	4,000.00	11.9300		47,720.00
	Total Futures	8		8,000.00			95,440.00
	Total Options						
	Total \$ / R Foreign Exchange Future	8		8,000.00			95,440.00

Total Futures		21,366		21,384,000.00			251 565 794.40
Total Options							
Grand Total for Currency Future Detailed Turnover		21,366		21,384,000.00			251 565 794.40