



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: 19/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 19-Dec-14			Any day expiry	1	10,000	10,000,000.00	115 642 000.00
\$ / R 16-Mar-15		C	Foreign Exchange Future	34	7,940	7,940,000.00	90 607 419.20
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	6	58	5,800,000.00	68 204 850.00
£ / R 16-Mar-15			Foreign Exchange Future	4	272	272,000.00	4 998 010.80
€ / R 16-Mar-15			Foreign Exchange Future	2	265	265,000.00	3 825 725.00
\$ / R 12-Jun-15			Foreign Exchange Future	4	1,570	1,570,000.00	18 734 625.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	2	9	900,000.00	10 725 270.00
\$ / R 14-Sep-15			Foreign Exchange Future	1	20	20,000.00	242 976.00
€ / R 14-Sep-15			Foreign Exchange Future	1	2	2,000.00	29 923.80
\$ / R 11-Dec-15		C	Foreign Exchange Future	2	1,160	1,160,000.00	374 680.00
Total Futures				54	19,886	26,519,000.00	312,915,679.80
Total Options				3	1,410	1,410,000.00	469,800.00
Grand Total for Currency Future Turnover Summary				57	21,296	27,929,000.00	313 385 479.80