



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: 21/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15			Foreign Exchange Future	59	10,460	10,460,000.00	121 975 140.20
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	7	35	3,500,000.00	40 864 760.00
£ / R 16-Mar-15			Foreign Exchange Future	13	2,313	2,313,000.00	40 851 514.50
€ / R 16-Mar-15	13.00	P	Foreign Exchange Future	28	13,051	13,051,000.00	42 121 054.50
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	1,505	1,505,000.00	14 348 788.50
CHF / R 16-Mar-15			Foreign Exchange Future	2	7	7,000.00	95 450.80
\$ / R 12-Jun-15		P	Foreign Exchange Future	14	13,326	13,326,000.00	40 087 143.70
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	11	41	4,100,000.00	48 532 220.00
£ / R 12-Jun-15			Foreign Exchange Future	5	1,046	1,046,000.00	18 806 535.20
€ / R 12-Jun-15			Foreign Exchange Future	3	359	359,000.00	4 924 072.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	500	500,000.00	4 804 600.00
\$ / R 14-Sep-15	11.00	P	Foreign Exchange Future	10	10,200	10,200,000.00	3 778 360.00
Total Futures				135	22,843	30,367,000.00	378,219,739.40
Total Options				20	30,000	30,000,000.00	2,969,900.00
Grand Total for Currency Future Turnover Summary				155	52,843	60,367,000.00	381 189 639.40