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: 29/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Feb-15		C	Any day expiry	1	5,000	5,000,000.00	717 000.00
€ / R 12-Feb-15	13.17	C	Any day expiry	1	4,000	4,000,000.00	667 000.00
$ / R 16-Feb-15			Any day expiry	1	562	562,000.00	6 483 513.00
$ / R 16-Mar-15			Foreign Exchange Future	104	27,657	27,657,000.00	323 154 764.30
$ / R MAXI 16-Mar-15			Foreign Exchange Future	16	74	7,400,000.00	86 441 980.00
£ / R 16-Mar-15			Foreign Exchange Future	3	107	107,000.00	1 881 097.50
€ / R 16-Mar-15			Foreign Exchange Future	3	245	245,000.00	3 241 214.50
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	0	0	0.00	0.00
$ / R 12-Jun-15			Foreign Exchange Future	14	3,076	3,076,000.00	36 429 482.70
$ / R MAXI 12-Jun-15			Foreign Exchange Future	3	17	1,700,000.00	20 134 200.00
€ / R 12-Jun-15			Foreign Exchange Future	3	333	333,000.00	4 438 069.50
AU$ / R 12-Jun-15	8.65	P	Foreign Exchange Future	3	603	603,000.00	98 088.00
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	1	50	500,000.00	565 000.00
$ / R 14-Sep-15		C	Foreign Exchange Future	13	20,004	20,004,000.00	4 457 040.70
AU$ / R 14-Sep-15			Foreign Exchange Future	3	15	15,000.00	139 372.50
Total Futures				**153**	**32,140**	**41,599,000.00**	**482,956,534.70**
Total Options				**16**	**29,603**	**29,603,000.00**	**5,891,288.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**169**	**61,743**	**71,202,000.00**	**488 847 822.70**