



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: 06/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15			Foreign Exchange Future	73	30,945	30,945,000.00	365 831 161.00
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	10	49	4,900,000.00	58 088 140.00
£ / R 16-Mar-15			Foreign Exchange Future	5	8,183	8,183,000.00	147 203 789.10
€ / R 16-Mar-15			Foreign Exchange Future	3	333	333,000.00	4 700 534.50
AUS / R 16-Mar-15			Foreign Exchange Future	4	538	538,000.00	5 155 302.30
\$ / R 12-Jun-15			Foreign Exchange Future	18	4,522	4,522,000.00	54 489 778.80
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	3	19	1,900,000.00	22 867 440.00
Total Futures				116	44,589	51,321,000.00	658,336,145.70
Total Options							
Grand Total for Currency Future Turnover Summary				116	44,589	51,321,000.00	658 336 145.70