



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15			Foreign Exchange Future	36	12,749	12,749,000.00	150 365 827.60
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	50	5,000,000.00	59 040 000.00
£ / R 16-Mar-15			Foreign Exchange Future	1	14	14,000.00	255 750.60
€ / R 16-Mar-15			Foreign Exchange Future	8	7,245	7,245,000.00	102 780 483.00
\$ / R 12-Jun-15			Foreign Exchange Future	9	3,081	3,081,000.00	36 929 060.20
€ / R 12-Jun-15			Foreign Exchange Future	1	200	200,000.00	2 894 000.00
<b>Total Futures</b>				<b>56</b>	<b>23,339</b>	<b>28,289,000.00</b>	<b>352,265,121.40</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>56</b>	<b>23,339</b>	<b>28,289,000.00</b>	<b>352 265 121.40</b>