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: 05/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 5-Nov-15		P	Any day expiry	4	1,200	1,200,000.00	0.00
$ / R 11-Dec-15	13.80	P	Foreign Exchange Future	209	191,149	191,149,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	25	112	11,200,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	20	1,572	1,572,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	29	8,264	8,264,000.00	0.00
QUANTO € / $ 11-Dec-15			Foreign Exchange Future	1	25	250,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	21	9,578	9,578,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	5	27	2,700,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	5	65	65,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	30	3,000,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	2	35	35,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	63	63,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	2	40	40,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	3	215	215,000.00	0.00
Total Futures				**317**	**159,475**	**176,431,000.00**	**0.00**
Total Options				**11**	**52,900**	**52,900,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**328**	**212,375**	**229,331,000.00**	**0.00**