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: 13/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15			Foreign Exchange Future	48	4,511	4,511,000.00	53 147 938.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	3	47	4,700,000.00	55 432 360.00
£ / R 16-Mar-15			Foreign Exchange Future	2	2	2,000.00	36 177.00
€ / R 16-Mar-15			Foreign Exchange Future	6	840	840,000.00	11 270 371.30
AU$ / R 16-Mar-15			Foreign Exchange Future	2	85	85,000.00	775 362.50
CHF / R 16-Mar-15			Foreign Exchange Future	1	15	15,000.00	190 140.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	4	15	150,000.00	171 173.00
$ / R 12-Jun-15			Foreign Exchange Future	11	31,340	31,340,000.00	375 544 229.30
€ / R 12-Jun-15			Foreign Exchange Future	10	60,679	60,679,000.00	831 665 452.60
DKK / R 12-Jun-15			Foreign Exchange Future	1	138	1,380,000.00	2 555 484.00
$ / R 26-Jun-15			Any day expiry	1	2,500	2,500,000.00	29 918 750.00
$ / R 11-Dec-15			Foreign Exchange Future	1	50	50,000.00	615 250.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	558	55,800,000.00	2 457 990.00
Total Futures				**92**	**100,780**	**162,052,000.00**	**1,363,780,677.70**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**92**	**100,780**	**162,052,000.00**	**1 363 780 677.70**