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: 16/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Feb-15			Any day expiry	2	2,248	2,248,000.00	26 164 472.00
$ / R 16-Mar-15			Foreign Exchange Future	58	6,064	6,064,000.00	70 880 274.10
$ / R MAXI 16-Mar-15			Foreign Exchange Future	7	56	5,600,000.00	65 558 500.00
£ / R 16-Mar-15			Foreign Exchange Future	8	32	32,000.00	574 921.00
€ / R 16-Mar-15			Foreign Exchange Future	1	10	10,000.00	133 824.00
CHF / R 16-Mar-15			Foreign Exchange Future	2	10	10,000.00	125 480.50
$ / R 1-Apr-15			Any day expiry	1	116	116,000.00	1 359 705.60
$ / R 28-Apr-15			Any day expiry	1	259	259,000.00	3 047 368.10
$ / R 12-Jun-15			Foreign Exchange Future	6	2,021	2,021,000.00	24 004 495.40
$ / R 14-Sep-15			Foreign Exchange Future	1	2,000	2,000,000.00	24 103 000.00
Total Futures				**87**	**12,816**	**18,360,000.00**	**215,952,040.70**
Total Options							
Grand Total for Currency Future Turnover Summary				**87**	**12,816**	**18,360,000.00**	**215 952 040.70**