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: 23/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 23-Feb-15			Any day expiry	1	2,500	2,500,000.00	29,121,250.00
€ / R 23-Feb-15			Any day expiry	1	2,000	2,000,000.00	26,510,600.00
$ / R 16-Mar-15			Foreign Exchange Future	112	39,961	39,961,000.00	469,097,375.80
$ / R MAXI 16-Mar-15			Foreign Exchange Future	10	51	5,100,000.00	59,934,730.00
£ / R 16-Mar-15			Foreign Exchange Future	6	1,026	1,026,000.00	18,518,996.00
€ / R 16-Mar-15			Foreign Exchange Future	19	6,510	6,510,000.00	86,544,962.40
AU$ / R 16-Mar-15			Foreign Exchange Future	3	750	750,000.00	6,856,050.00
NGN / R 16-Mar-15			Foreign Exchange Future	3	28,400	2,840,000,000.00	164,152,000.00
$ / R 12-Jun-15			Foreign Exchange Future	45	18,853	18,853,000.00	224,717,785.40
€ / R 12-Jun-15	13.48	C	Foreign Exchange Future	9	3,771	3,771,000.00	19,180,618.20
NGN / R 12-Jun-15			Foreign Exchange Future	2	14,200	1,420,000,000.00	75,394,000.00
$ / R 14-Sep-15			Foreign Exchange Future	27	9,784	9,784,000.00	118,422,300.20
€ / R 14-Sep-15			Foreign Exchange Future	5	750	750,000.00	10,306,580.00
$ / R 11-Dec-15			Foreign Exchange Future	9	2,051	2,051,000.00	25,231,869.20
Total Futures				**251**	**128,183**	**4,350,632,000.00**	**1,332,992,126.00**
Total Options				**1**	**2,424**	**2,424,000.00**	**996,991.20**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**252**	**130,607**	**4,353,056,000.00**	**1,333,989,117.20**