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: 27/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 27-Feb-15			Any day expiry	4	20,728	20,728,000.00	241 544 246.80
$ / R 16-Mar-15			Foreign Exchange Future	121	26,739	26,739,000.00	311 035 641.60
$ / R MAXI 16-Mar-15			Foreign Exchange Future	5	17	1,700,000.00	19 771 580.00
£ / R 16-Mar-15			Foreign Exchange Future	12	515	515,000.00	9 216 172.40
¥ / R 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	49 050.00
€ / R 16-Mar-15			Foreign Exchange Future	11	2,038	2,038,000.00	26 631 480.00
CHF / R 16-Mar-15			Foreign Exchange Future	1	3	3,000.00	36 826.80
$ / R 1-Apr-15			Any day expiry	1	166	166,000.00	1 940 241.20
$ / R 12-Jun-15			Foreign Exchange Future	46	14,664	14,664,000.00	173 738 302.30
$ / R MAXI 12-Jun-15			Foreign Exchange Future	2	10	1,000,000.00	11 783 300.00
£ / R 12-Jun-15			Foreign Exchange Future	6	401	401,000.00	7 268 699.50
€ / R 12-Jun-15			Foreign Exchange Future	4	525	525,000.00	6 950 842.50
AU$ / R 12-Jun-15			Foreign Exchange Future	2	50	50,000.00	458 795.00
$ / R 14-Sep-15			Foreign Exchange Future	2	2,200	2,200,000.00	26 455 380.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	2	200,000.00	2 407 630.00
£ / R 14-Sep-15			Foreign Exchange Future	1	200	200,000.00	3 683 540.00
€ / R 14-Sep-15			Foreign Exchange Future	2	1,000	1,000,000.00	13 470 500.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**223**	**69,263**	**72,629,000.00**	**856,442,228.10**
Total Options							
Grand Total for Currency Future Turnover Summary				**223**	**69,263**	**72,629,000.00**	**856 442 228.10**