



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 26-Feb-15			Any day expiry	1	2,248	2,248,000.00	25 704 306.40
\$ / R 16-Mar-15	11.47	C	Foreign Exchange Future	125	59,233	59,233,000.00	567 402 454.90
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	20	69	6,900,000.00	79 260 750.00
£ / R 16-Mar-15			Foreign Exchange Future	2	102	102,000.00	1 774 832.40
€ / R 16-Mar-15			Foreign Exchange Future	10	14,949	14,949,000.00	196 583 547.10
AU\$ / R 16-Mar-15			Foreign Exchange Future	7	572	572,000.00	5 120 683.70
\$ / R 27-Mar-15			Any day expiry	2	28	28,000.00	321 991.60
\$ / R 27-May-15			Any day expiry	1	14	14,000.00	162 321.60
\$ / R 12-Jun-15			Foreign Exchange Future	24	13,529	13,529,000.00	157 573 389.90
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	5	32	3,200,000.00	37 315 440.00
£ / R 12-Jun-15			Foreign Exchange Future	3	1,002	1,002,000.00	17 777 223.40
€ / R 12-Jun-15			Foreign Exchange Future	2	31	31,000.00	413 529.30
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	890	890,000.00	8 018 900.00
\$ / R 14-Sep-15			Foreign Exchange Future	11	4,225	4,225,000.00	50 095 946.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	14	52	5,200,000.00	61 540 750.00
£ / R 14-Sep-15			Foreign Exchange Future	1	8	8,000.00	144 227.20
€ / R 14-Sep-15			Foreign Exchange Future	1	4,000	4,000,000.00	54 213 600.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	<b>Premium Value in Rand</b>
<b>Total Futures</b>				<b>226</b>	<b>90,984</b>	<b>106,131,000.00</b>	<b>1,261,540,193.50</b>
<b>Total Options</b>				<b>4</b>	<b>10,000</b>	<b>10,000,000.00</b>	<b>1,883,700.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>230</b>	<b>100,984</b>	<b>116,131,000.00</b>	<b>1 263 423 893.50</b>