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: 11/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 12-Feb-15		C	Any day expiry	1	5,000	5,000,000.00	260 500.00
$ / R 27-Feb-15		C	Any day expiry	1	10,000	10,000,000.00	726 000.00
CF CANDO CAGE 2-Mar-1			Can-Do Future	1	30	300.00	330 000.00
$ / R 16-Mar-15			Foreign Exchange Future	166	54,190	54,190,000.00	639 719 365.10
$ / R MAXI 16-Mar-15			Foreign Exchange Future	5	13	1,300,000.00	15 412 400.00
£ / R 16-Mar-15			Foreign Exchange Future	33	2,298	2,298,000.00	41 636 158.30
€ / R 16-Mar-15	15.50	C	Foreign Exchange Future	50	43,649	43,649,000.00	294 256 129.23
AU$ / R 16-Mar-15			Foreign Exchange Future	3	505	505,000.00	4 619 480.00
$ / R 12-Jun-15			Foreign Exchange Future	43	8,841	8,841,000.00	106 297 339.10
$ / R MAXI 12-Jun-15			Foreign Exchange Future	4	20	2,000,000.00	24 096 620.00
£ / R 12-Jun-15			Foreign Exchange Future	4	50	50,000.00	920 973.00
€ / R 12-Jun-15			Foreign Exchange Future	7	567	567,000.00	7 746 266.60
AU$ / R 12-Jun-15			Foreign Exchange Future	1	2	2,000.00	17 840.00
$ / R 14-Sep-15			Foreign Exchange Future	10	1,204	1,204,000.00	14 731 883.80
$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	17	1,700,000.00	20 771 590.00
£ / R 14-Sep-15			Foreign Exchange Future	2	5	5,000.00	93 527.00
AU$ / R 14-Sep-15			Foreign Exchange Future	2	268	268,000.00	2 506 230.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**296**	**89,888**	**94,808,300.00**	**1,170,926,190.00**
Total Options				**40**	**36,771**	**36,771,000.00**	**3,216,112.13**
Grand Total for Currency Future Turnover Summary				**336**	**126,659**	**131,579,300.00**	**1 174 142 302.13**