



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: 24/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15			Foreign Exchange Future	91	34,283	34,283,000.00	399,294,910.90
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	4	104	10,400,000.00	121,325,770.00
£ / R 16-Mar-15			Foreign Exchange Future	2	175	175,000.00	3,136,817.50
€ / R 16-Mar-15			Foreign Exchange Future	10	3,157	3,157,000.00	41,717,644.40
AU\$ / R 16-Mar-15			Foreign Exchange Future	3	750	750,000.00	6,799,150.00
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	1	3	30,000.00	33,957.00
\$ / R 12-Jun-15			Foreign Exchange Future	31	8,462	8,462,000.00	100,284,793.40
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	4	13	1,300,000.00	15,397,220.00
€ / R 12-Jun-15			Foreign Exchange Future	2	500	500,000.00	6,728,525.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	152	152,000.00	1,384,340.00
CHF / R 12-Jun-15			Foreign Exchange Future	1	30	30,000.00	367,650.00
NGN / R 12-Jun-15			Foreign Exchange Future	1	14,000	1,400,000,000.00	74,340,000.00
\$ / R 14-Sep-15			Foreign Exchange Future	7	1,055	1,055,000.00	12,692,884.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	7	700,000.00	8,431,220.00
€ / R 14-Sep-15			Foreign Exchange Future	2	102	102,000.00	1,395,868.20
\$ / R 11-Dec-15			Foreign Exchange Future	1	2,000	2,000,000.00	24,399,600.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	200	20,000,000.00	988,000.00
\$ / R 14-Mar-16			Foreign Exchange Future	1	1,000	1,000,000.00	11,645,100.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				165	65,993	1,484,096,000.00	830,363,450.40
Total Options							
Grand Total for Currency Future Turnover Summary				165	65,993	1,484,096,000.00	830,363,450.40