



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: 26/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 8-Apr-15		C	Any day expiry	1	10,000	10,000,000.00	831000.00
\$ / R 27-May-15			Any day expiry	1	780	780,000.00	9349860.00
\$ / R 12-Jun-15		P	Foreign Exchange Future	152	50,621	50,621,000.00	527509719.90
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	6	35	3,500,000.00	42108910.00
£ / R 12-Jun-15			Foreign Exchange Future	22	5,982	5,982,000.00	107359508.60
€ / R 12-Jun-15			Foreign Exchange Future	4	650	650,000.00	8620565.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	3	520	520,000.00	4908115.00
NGN / R 12-Jun-15			Foreign Exchange Future	2	800	80,000,000.00	4288000.00
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	2	100	1,000,000.00	1101300.00
\$ / R 14-Sep-15	11.17	C	Foreign Exchange Future	49	91,655	91,655,000.00	162208879.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	5	500,000.00	6154050.00
£ / R 14-Sep-15			Foreign Exchange Future	2	450	450,000.00	8200760.00
\$ / R 11-Dec-15	11.95	C	Foreign Exchange Future	19	19,166	19,166,000.00	91942931.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	1,600	160,000,000.00	7840000.00
\$ / R 14-Mar-16			Foreign Exchange Future	3	220	220,000.00	2785349.00
Total Futures				230	71,470	313,930,000.00	932,744,562.50
Total Options				39	111,114	111,114,000.00	52,464,385.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				269	182,584	425,044,000.00	985208947.50