



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: 16/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-May-15			Any day expiry	1	5	5,000.00	60 712.50
\$ / R 18-May-15	12.11	C	Any day expiry	2	8,000	8,000,000.00	1 724 000.00
\$ / R 12-Jun-15			Foreign Exchange Future	97	30,116	30,116,000.00	366 329 534.70
£ / R 12-Jun-15			Foreign Exchange Future	3	503	503,000.00	9 111 623.40
€ / R 12-Jun-15			Foreign Exchange Future	4	364	364,000.00	4 752 531.00
\$ / R 14-Sep-15	12.00	C	Foreign Exchange Future	34	13,934	13,934,000.00	45 997 471.40
€ / R 14-Sep-15			Foreign Exchange Future	1	500	500,000.00	6 624 800.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	7	23,605	23,605,000.00	34 111 416.00
Total Futures				140	36,627	36,627,000.00	450,725,017.00
Total Options				9	40,400	40,400,000.00	17,987,072.00
Grand Total for Currency Future Turnover Summary				149	77,027	77,027,000.00	468 712 089.00