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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Apr-15			Any day expiry	1	20,000	20,000,000.00	0.00
\$ / R 12-Jun-15	12.00	C	Foreign Exchange Future	253	227,171	227,171,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	15	69	6,900,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	11	3,855	3,855,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	10	530	530,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	30	30,000.00	0.00
\$ / R 14-Sep-15	14.00	C	Foreign Exchange Future	38	24,337	24,337,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	4	21	2,100,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	9	4,730	4,730,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	4	24,400	244,000,000.00	0.00
\$ / R 11-Dec-15	15.00	C	Foreign Exchange Future	11	7,310	7,310,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	2	15	15,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	2	130	130,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	1	100	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				348	274,808	504,308,000.00
Total Options				18	38,000	38,000,000.00
Grand Total for Currency Future Turnover Summary				366	312,808	542,308,000.00