



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: 13/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-May-15			Any day expiry	1	6,230	6,230,000.00	0.00
\$ / R 27-May-15			Any day expiry	2	157	157,000.00	0.00
\$ / R 12-Jun-15			Foreign Exchange Future	222	67,121	67,121,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	23	84	8,400,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	30	1,979	1,979,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	10	470	470,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	105	105,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	26	18,620	18,620,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	11	56	5,600,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	2	260	260,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	1	225	225,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	5	1,279	12,790,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	8	3,335	3,335,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	2	10	1,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	4	413	413,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	4	400,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				350	100,348	127,105,000.00
Total Options						
Grand Total for Currency Future Turnover Summary				350	100,348	127,105,000.00