



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: 08/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 9-Apr-15	11.76	P	Any day expiry	3	30,000	30,000,000.00	236,275,000.00
\$ / R 30-Apr-15	11.80	C	Any day expiry	2	10,255	10,255,000.00	5,070,152.50
\$ / R 13-May-15			Any day expiry	1	92	92,000.00	1,089,648.00
\$ / R 12-Jun-15	11.80	P	Foreign Exchange Future	95	29,597	29,597,000.00	282,990,311.40
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	9	29	2,900,000.00	34,558,560.00
£ / R 12-Jun-15			Foreign Exchange Future	8	787	787,000.00	14,012,781.00
€ / R 12-Jun-15			Foreign Exchange Future	5	43	43,000.00	557,626.40
CHF / R 12-Jun-15			Foreign Exchange Future	1	36	36,000.00	448,315.20
\$ / R 6-Jul-15			Any day expiry	1	400	400,000.00	4,787,120.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	19	20,898	20,898,000.00	14,634,650.40
€ / R 14-Sep-15	12.70	P	Foreign Exchange Future	5	7,900	7,900,000.00	2,175,186.00
\$ / R 11-Dec-15			Foreign Exchange Future	5	2,665	2,665,000.00	32,819,215.00
€ / R 11-Dec-15			Foreign Exchange Future	1	25	25,000.00	334,760.00
\$ / R 14-Mar-16			Foreign Exchange Future	1	50	50,000.00	625,520.00
Total Futures				145	48,877	51,748,000.00	620,672,824.90
Total Options				11	53,900	53,900,000.00	9,706,021.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				156	102,777	105,648,000.00	630,378,845.90
