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: 29/04/2015**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 29-Apr-15 | | | Any day expiry | 1 | 758 | 758,000.00 | 0.00 |
| $ / R 26-May-15 | 12.36 | C | Any day expiry | 1 | 7,000 | 7,000,000.00 | 0.00 |
| $ / R 12-Jun-15 | 13.00 | C | Foreign Exchange Future | 272 | 100,623 | 100,623,000.00 | 0.00 |
| $ / R MAXI 12-Jun-15 | | | Foreign Exchange Future | 15 | 47 | 4,700,000.00 | 0.00 |
| £ / R 12-Jun-15 | | | Foreign Exchange Future | 12 | 1,076 | 1,076,000.00 | 0.00 |
| € / R 12-Jun-15 | | | Foreign Exchange Future | 6 | 562 | 562,000.00 | 0.00 |
| QUANTO € / $ 12-Jun-15 | | | Foreign Exchange Future | 4 | 320 | 3,200,000.00 | 0.00 |
| $ / R 14-Sep-15 | 11.80 | P | Foreign Exchange Future | 47 | 29,762 | 29,762,000.00 | 0.00 |
| AU$ / R 14-Sep-15 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 0.00 |
| CHF / R 14-Sep-15 | | | Foreign Exchange Future | 1 | 9 | 9,000.00 | 0.00 |
| QUANTO € / $ 14-Sep-15 | | | Foreign Exchange Future | 3 | 350 | 3,500,000.00 | 0.00 |
| $ / R 11-Dec-15 | | | Foreign Exchange Future | 8 | 2,568 | 2,568,000.00 | 0.00 |
| € / R 11-Dec-15 | 13.05 | P | Foreign Exchange Future | 3 | 1,125 | 1,125,000.00 | 0.00 |
| $ / R 14-Mar-16 | | | Foreign Exchange Future | 2 | 52 | 52,000.00 | 0.00 |
| **Total Futures** | | | | **368** | **121,152** | **131,835,000.00** | **0.00** |
| **Total Options** | | | | **8** | **23,125** | **23,125,000.00** | **0.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **376** | **144,277** | **154,960,000.00** | **0.00** |