



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: 12/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jun-15			Foreign Exchange Future	172	58,748	58,748,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	24	122	12,200,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	34	3,994	3,994,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	12	994	994,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	42	9,979	9,979,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	6	22	2,200,000.00	0.00
£ / R 14-Sep-15		P	Foreign Exchange Future	18	1,468	1,468,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	0.00
ZMW / R 14-Sep-15			Foreign Exchange Future	1	90	450,000.00	0.00
\$ / R 11-Dec-15	12.10	C	Foreign Exchange Future	6	1,886	1,886,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	2	4	400,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	5	8,050	8,050,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	1	1	1,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	0	0	0.00	0.00
Total Futures				306	82,404	97,416,000.00	0.00
Total Options				19	3,059	3,059,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				325	85,463	100,475,000.00	0.00
