



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 8-Apr-15			Any day expiry	1	10,000	10,000,000.00	118,668,000.00
\$ / R 28-Apr-15			Any day expiry	1	87	87,000.00	1,033,081.50
\$ / R 12-Jun-15			Foreign Exchange Future	147	61,803	61,803,000.00	738,853,922.50
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	4	20	2,000,000.00	23,874,250.00
£ / R 12-Jun-15			Foreign Exchange Future	8	686	686,000.00	12,200,903.80
€ / R 12-Jun-15			Foreign Exchange Future	8	508	508,000.00	6,617,832.90
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	112	112,000.00	1,027,566.40
\$ / R 14-Sep-15		C	Foreign Exchange Future	17	18,370	18,370,000.00	103,440,048.30
£ / R 14-Sep-15			Foreign Exchange Future	1	40	40,000.00	720,984.00
€ / R 14-Sep-15			Foreign Exchange Future	4	115	115,000.00	1,523,530.00
\$ / R 11-Dec-15			Foreign Exchange Future	7	1,170	1,170,000.00	14,431,827.00
\$ / R 14-Mar-16			Foreign Exchange Future	1	510	510,000.00	6,391,575.00
<b>Total Futures</b>				<b>199</b>	<b>83,421</b>	<b>85,401,000.00</b>	<b>1,026,868,521.40</b>
<b>Total Options</b>				<b>1</b>	<b>10,000</b>	<b>10,000,000.00</b>	<b>1,915,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>200</b>	<b>93,421</b>	<b>95,401,000.00</b>	<b>1,028,783,521.40</b>