



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: 15/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-May-15			Any day expiry	1	11	11,000.00	134 002.00
\$ / R 12-Jun-15			Foreign Exchange Future	142	43,894	43,894,000.00	536 251 087.10
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	7	32	3,200,000.00	39 252 200.00
£ / R 12-Jun-15			Foreign Exchange Future	12	1,055	1,055,000.00	19 068 207.30
€ / R 12-Jun-15			Foreign Exchange Future	5	399	399,000.00	5 209 735.20
\$ / R 13-Jul-15			Any day expiry	1	566	566,000.00	6 876 051.00
\$ / R 14-Sep-15	14.00	C	Foreign Exchange Future	24	4,974	4,974,000.00	31 212 839.50
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	1	100,000.00	1 244 960.00
£ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	183 548.00
NZ\$ / R 14-Sep-15			Foreign Exchange Future	2	550	550,000.00	5 047 300.00
\$ / R 11-Dec-15			Foreign Exchange Future	3	2,012	2,012,000.00	25 461 028.80
\$ / R 14-Mar-16			Foreign Exchange Future	4	1,005	1,005,000.00	12 893 637.50
<b>Total Futures</b>				<b>202</b>	<b>52,009</b>	<b>55,276,000.00</b>	<b>682,349,121.40</b>
<b>Total Options</b>				<b>1</b>	<b>2,500</b>	<b>2,500,000.00</b>	<b>485,475.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>203</b>	<b>54,509</b>	<b>57,776,000.00</b>	<b>682 834 596.40</b>