



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: 12/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Mar-15			Any day expiry	2	680	680,000.00	8 305 758.00
\$ / R 16-Mar-15			Foreign Exchange Future	193	460,534	460,534,000.00	5 608 970 668.40
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	13	51	5,100,000.00	62 291 160.00
£ / R 16-Mar-15			Foreign Exchange Future	16	2,114	2,114,000.00	38 716 893.40
€ / R 16-Mar-15			Foreign Exchange Future	2	60,000	60,000,000.00	775 200 000.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	3	1,010	1,010,000.00	9 446 606.00
\$ / R 28-Apr-15			Any day expiry	1	23	23,000.00	283 118.50
\$ / R 12-Jun-15	12.00	P	Foreign Exchange Future	140	440,248	440,248,000.00	5 379 868 794.60
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	8	38	3,800,000.00	47 050 900.00
£ / R 12-Jun-15			Foreign Exchange Future	2	23	23,000.00	427 109.90
¥ / R 12-Jun-15			Foreign Exchange Future	4	400	40,000,000.00	4 109 500.00
€ / R 12-Jun-15			Foreign Exchange Future	10	60,596	60,596,000.00	795 307 738.90
AU\$ / R 12-Jun-15			Foreign Exchange Future	4	22	22,000.00	207 511.20
\$ / R 14-Sep-15			Foreign Exchange Future	26	13,210	13,210,000.00	166 225 719.50
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	10	1,000,000.00	12 540 330.00
£ / R 14-Sep-15			Foreign Exchange Future	4	354	354,000.00	6 669 269.80
\$ / R 11-Dec-15		C	Foreign Exchange Future	32	53,304	53,304,000.00	31 127 821.23
€ / R 11-Dec-15	10.95	P	Foreign Exchange Future	6	579	579,000.00	1 054 246.16

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 14-Mar-16			Foreign Exchange Future	1	2,500	2,500,000.00	32 368 750.00
Total Futures				435	1,038,093	1,087,494,000.00	12,963,309,019.20
Total Options				34	57,603	57,603,000.00	16,862,876.39
Grand Total for Currency Future Turnover Summary				469	1,095,696	1,145,097,000.00	12 980 171 895.59