



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: 16/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 17-Mar-15			Any day expiry	112	193,179	193,179,000.00	2,397,339,580.80
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	4	9	900,000.00	11,182,850.00
£ / R 16-Mar-15			Foreign Exchange Future	15	16,517	16,517,000.00	303,324,506.40
¥ / R 16-Mar-15			Foreign Exchange Future	3	560	56,000,000.00	5,728,440.00
€ / R 16-Mar-15			Foreign Exchange Future	23	65,025	65,025,000.00	853,936,075.50
AU\$ / R 16-Mar-15			Foreign Exchange Future	4	6,160	6,160,000.00	58,541,604.00
CAD/ R 16-Mar-15			Foreign Exchange Future	2	141	141,000.00	1,365,218.40
CHF / R 16-Mar-15			Foreign Exchange Future	8	2,260	2,260,000.00	27,932,069.10
KES / R 16-Mar-15			Foreign Exchange Future	1	8	800,000.00	107,520.00
NGN / R 16-Mar-15			Foreign Exchange Future	3	5,838	583,800,000.00	36,364,100.00
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	2	317	3,170,000.00	3,360,834.00
ZMW / R 16-Mar-15			Foreign Exchange Future	1	12	60,000.00	100,998.00
\$ / R 27-Mar-15			Any day expiry	1	92	92,000.00	1,147,819.60
\$ / R 30-Mar-15			Any day expiry	1	286	286,000.00	3,551,948.40
\$ / R 12-Jun-15			Foreign Exchange Future	133	95,068	95,068,000.00	1,197,912,980.30
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	8	67	6,700,000.00	84,317,210.00
£ / R 12-Jun-15			Foreign Exchange Future	4	544	544,000.00	10,154,768.20
¥ / R 12-Jun-15			Foreign Exchange Future	1	20	2,000,000.00	207,940.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 12-Jun-15			Foreign Exchange Future	12	2,479	2,479,000.00	33,082,498.40
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	7	7,000.00	67,134.90
CAD/ R 12-Jun-15			Foreign Exchange Future	1	140	140,000.00	1,374,296.00
CHF / R 12-Jun-15			Foreign Exchange Future	1	13	13,000.00	163,243.60
KES / R 12-Jun-15			Foreign Exchange Future	2	20	2,000,000.00	269,600.00
NGN / R 12-Jun-15			Foreign Exchange Future	10	31,682	3,168,200,000.00	177,989,770.00
ZMW / R 12-Jun-15			Foreign Exchange Future	2	32	160,000.00	258,240.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	8	1,248	1,248,000.00	15,977,487.40
£ / R 14-Sep-15			Foreign Exchange Future	3	445	445,000.00	8,416,381.50
€ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	67,626.50
\$ / R 11-Dec-15	15.00	C	Foreign Exchange Future	7	16,800	16,800,000.00	91,921,864.00
€ / R 11-Dec-15			Foreign Exchange Future	0	0	0.00	0.00
NGN / R 11-Dec-15			Foreign Exchange Future	7	19,208	1,920,800,000.00	96,524,810.00
\$ / R 14-Mar-16		C	Foreign Exchange Future	2	3,000	3,000,000.00	405,300.00
Total Futures				381	448,182	6,134,999,000.00	5,419,216,715.00
Total Options				3	13,000	13,000,000.00	3,878,000.00
Grand Total for Currency Future Turnover Summary				384	461,182	6,147,999,000.00	5,423,094,715.00