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: 27/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 27-Mar-15			Any day expiry	8	6,705	6,705,000.00	80 384 560.10
$ / R 28-Apr-15			Any day expiry	3	1,086	1,086,000.00	13 134 618.00
$ / R 12-Jun-15		P	Foreign Exchange Future	75	20,354	20,354,000.00	130 357 179.30
$ / R MAXI 12-Jun-15			Foreign Exchange Future	9	48	4,800,000.00	58 443 210.00
£ / R 12-Jun-15			Foreign Exchange Future	3	5	5,000.00	90 271.60
€ / R 12-Jun-15			Foreign Exchange Future	2	53	53,000.00	698 939.20
NGN / R 12-Jun-15			Foreign Exchange Future	1	200	20,000,000.00	1 096 000.00
$ / R 26-Jun-15			Any day expiry	1	510	510,000.00	6 222 000.00
$ / R 14-Sep-15	14.00	C	Foreign Exchange Future	14	21,265	21,265,000.00	46 175 250.50
$ / R 11-Dec-15			Foreign Exchange Future	2	1,000	1,000,000.00	12 508 250.00
NGN / R 11-Dec-15			Foreign Exchange Future	1	200	20,000,000.00	984 000.00
$ / R 14-Mar-16			Foreign Exchange Future	7	577	577,000.00	7 368 986.50
$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	27	2,700,000.00	34 464 500.00
Total Futures				**124**	**23,330**	**70,355,000.00**	**373,129,965.20**
Total Options				**6**	**28,700**	**28,700,000.00**	**18,797,800.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**130**	**52,030**	**99,055,000.00**	**391 927 765.20**