



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: 31/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 1-Apr-15			Any day expiry	5	20,116	20,116,000.00	244716244.00
\$ / R 9-Apr-15			Any day expiry	2	10,005	10,005,000.00	122351105.00
\$ / R 14-Apr-15		P	Any day expiry	0	0	0.00	0.00
\$ / R 29-Apr-15	12.47	P	Any day expiry	4	1,006	1,006,000.00	410788.20
\$ / R 12-Jun-15	12.20	P	Foreign Exchange Future	152	86,412	86,412,000.00	1004518445.20
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	4	25	2,500,000.00	30874970.00
£ / R 12-Jun-15			Foreign Exchange Future	12	11,820	11,820,000.00	215572752.50
€ / R 12-Jun-15			Foreign Exchange Future	7	875	875,000.00	11647736.50
KES / R 12-Jun-15			Foreign Exchange Future	1	1	100,000.00	13000.00
NGN / R 12-Jun-15			Foreign Exchange Future	2	101	10,100,000.00	565300.00
ZMW / R 12-Jun-15			Foreign Exchange Future	1	1	5,000.00	7825.00
\$ / R 30-Jun-15			Any day expiry	2	662	662,000.00	8193739.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	35	73,597	73,597,000.00	195074401.10
£ / R 14-Sep-15			Foreign Exchange Future	3	415	415,000.00	7688770.00
€ / R 14-Sep-15			Foreign Exchange Future	1	1	1,000.00	13442.80
\$ / R 11-Dec-15		C	Foreign Exchange Future	21	53,420	53,420,000.00	168280056.10
£ / R 11-Dec-15			Foreign Exchange Future	2	400	400,000.00	7529280.00
NGN / R 11-Dec-15			Foreign Exchange Future	3	500	50,000,000.00	2525000.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 14-Mar-16			Foreign Exchange Future	2	205	205,000.00	2647447.00
€ / R 14-Mar-16			Foreign Exchange Future	1	500	500,000.00	6961500.00
Total Futures				225	153,032	215,109,000.00	1,991,361,211.30
Total Options				35	107,030	107,030,000.00	38,230,591.10
Grand Total for Currency Future Turnover Summary				260	260,062	322,139,000.00	2029591802.40