



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: 07/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Aug-15		C	Any day expiry	2	402	402,000.00	0.00
NZ\$ / R 11-Aug-15			Any day expiry	1	8,000	8,000,000.00	0.00
\$ / R 27-Aug-15			Any day expiry	1	12,000	12,000,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	120	62,292	62,292,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	12	84	8,400,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	20	1,943	1,943,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	14	2,029	2,029,000.00	0.00
\$ / R 13-Oct-15			Any day expiry	1	235	235,000.00	0.00
\$ / R 5-Nov-15	12.72	C	Any day expiry	1	300	300,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	13	5,804	5,804,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	8	45	4,500,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	11	1,067	1,067,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	9	2,025	2,025,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	4	1,085	1,085,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	9	900,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	2	2,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
€ / R 13-Jun-16			Foreign Exchange Future	1	250	250,000.00
Total Futures				222	98,370	112,032,000.00
Total Options				3	702	702,000.00
Grand Total for Currency Future Turnover Summary				225	99,072	112,734,000.00