



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Aug-15			Any day expiry	1	12,000	12,000,000.00	0.00
\$ / R 3-Sep-15		C	Any day expiry	3	9,000	9,000,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	114	68,382	68,382,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	24	125	12,500,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	23	1,922	1,922,000.00	0.00
€ / R 14-Sep-15		C	Foreign Exchange Future	17	7,924	7,924,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	22	22,000.00	0.00
\$ / R 11-Dec-15	12.90	P	Foreign Exchange Future	42	13,358	13,358,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	17	90	9,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	7	663	663,000.00	0.00
€ / R 11-Dec-15	15.29	C	Foreign Exchange Future	11	13,550	13,550,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	3	1,941	19,410,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	11	5,000	5,000,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	10	45	4,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	105	105,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	3	600	600,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	10	5,000	5,000,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>292</b>	<b>112,627</b>	<b>155,836,000.00</b>
<b>Total Options</b>				<b>8</b>	<b>27,100</b>	<b>27,100,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>300</b>	<b>139,727</b>	<b>182,936,000.00</b>