



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: 23/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 23-Sep-15			Any day expiry	2	7,200	7,200,000.00	0.00
NZ\$ / R 23-Sep-15			Any day expiry	1	8,000	8,000,000.00	0.00
\$ / R 7-Oct-15		C	Any day expiry	2	6,000	6,000,000.00	0.00
\$ / R 11-Dec-15	13.68	P	Foreign Exchange Future	114	47,360	47,360,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	24	124	12,400,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	9	1,162	1,162,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	27	2,600	2,600,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	900	900,000.00	0.00
\$ / R 13-Jan-16			Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 14-Mar-16	16.75	C	Foreign Exchange Future	32	78,720	78,720,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	455	455,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	2	255	255,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	3	550	550,000.00	0.00
\$ / R 13-Jun-16	16.53	C	Foreign Exchange Future	13	113,688	113,688,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	4	32	3,200,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	9	900,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 19-Dec-16			Foreign Exchange Future	1	3	3,000.00
Total Futures				234	78,582	95,907,000.00
Total Options				19	190,486	190,486,000.00
Grand Total for Currency Future Turnover Summary				253	269,068	286,393,000.00