



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: 28/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jun-15	12.22	C	Foreign Exchange Future	191	73,733	73,733,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	35	107	10,700,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	8	1,720	1,720,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	5	264	264,000.00	0.00
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	1	5	50,000.00	0.00
\$ / R 30-Jun-15			Any day expiry	2	4,000	4,000,000.00	0.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	46	66,965	66,965,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	8	34	3,400,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	5	1,006	1,006,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	5	898	898,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	800	800,000.00	0.00
<b>Total Futures</b>				<b>305</b>	<b>81,537</b>	<b>95,541,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>3</b>	<b>68,000</b>	<b>68,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>308</b>	<b>149,537</b>	<b>163,541,000.00</b>	<b>0.00</b>