



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: 13/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Jul-15			Any day expiry	3	4,916	4,916,000.00	0.00
\$ / R 24-Jul-15			Any day expiry	1	2,424	2,424,000.00	0.00
NZ\$ / R 22-Jul-15			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 25-Aug-15			Any day expiry	2	17	17,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	70	20,067	20,067,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	14	481	481,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	19	1,169	1,169,000.00	0.00
CAD/ R 14-Sep-15			Foreign Exchange Future	1	1,436	1,436,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	2	7,470	74,700,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	7	2,070	2,070,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	1	250	250,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	10	10,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	10	10,000.00	0.00
Total Futures				128	41,345	111,050,000.00	0.00
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				128	41,345	111,050,000.00	0.00
