



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: 29/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Jul-15			Any day expiry	2	4,850	4,850,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	82	24,916	24,916,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	44	265	26,500,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	2	17	17,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	27	16,794	16,794,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	22	123	12,300,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	0	0	0.00	0.00
\$ / R 14-Mar-16	13.55	C	Foreign Exchange Future	10	128,099	128,099,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	23	2,300,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	3	1,000	1,000,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	7	700,000.00	0.00
Total Futures				193	51,104	92,486,000.00	0.00
Total Options				6	126,000	126,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				199	177,104	218,486,000.00	0.00
