



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: 04/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Aug-15			Any day expiry	1	30	30,000.00	0.00
\$ / R 14-Sep-15		P	Foreign Exchange Future	72	24,450	24,450,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	28	151	15,100,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	8	1,076	1,076,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	6	758	758,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	2	100	100,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	1	1	10,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	14	5,290	5,290,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	12	61	6,100,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	2	400	400,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	2	500	500,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	500	500,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	2	100	100,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	2	1,000	1,000,000.00	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	900	900,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	2	300	300,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	500	500,000.00	0.00
<b>Total Futures</b>				<b>171</b>	<b>38,725</b>	<b>60,712,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>2</b>	<b>402</b>	<b>402,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>173</b>	<b>39,127</b>	<b>61,114,000.00</b>	<b>0.00</b>