



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: 09/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-15		C	Foreign Exchange Future	118	123,439	123,439,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	29	118	11,800,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	12	839	839,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	19	1,171	1,171,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	1	4	40,000.00	0.00
\$ / R 28-Oct-15			Any day expiry	1	42	42,000.00	0.00
\$ / R 10-Nov-15		C	Any day expiry	6	40,000	40,000,000.00	0.00
\$ / R 11-Dec-15	14.70	C	Foreign Exchange Future	105	246,233	246,233,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	20	473	47,300,000.00	0.00
£ / R 11-Dec-15	20.81	P	Foreign Exchange Future	15	11,894	11,894,000.00	0.00
€ / R 11-Dec-15		P	Foreign Exchange Future	12	50,580	50,580,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	150	1,500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	13	5,283	5,283,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	12	50	5,000,000.00	0.00
€ / R 14-Mar-16		P	Foreign Exchange Future	2	50,000	50,000,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	5	2,050	2,050,000.00	0.00
\$ / R 8-Sep-16		C	Any day expiry	5	100,000	100,000,000.00	0.00
£ / R 8-Sep-16		C	Any day expiry	5	24,528	24,528,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 19-Sep-16			Foreign Exchange Future	1	425	425,000.00
<b>Total Futures</b>				<b>343</b>	<b>294,383</b>	<b>359,228,000.00</b>
<b>Total Options</b>				<b>39</b>	<b>362,896</b>	<b>362,896,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>382</b>	<b>657,279</b>	<b>722,124,000.00</b>