



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: 06/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Oct-15			Any day expiry	3	3,000	3,000,000.00	0.00
\$ / R 17-Nov-15		C	Any day expiry	4	15,000	15,000,000.00	0.00
\$ / R 11-Dec-15	14.97	C	Foreign Exchange Future	128	44,685	44,685,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	53	269	26,900,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	11	551	551,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	50	10,724	10,724,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	20	20,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	27	10,479	10,479,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	18	91	9,100,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	2	65	65,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	200	200,000.00	0.00
SGD / R 14-Mar-16			Foreign Exchange Future	3	16	16,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	38	38,000.00	0.00
Total Futures				282	68,076	103,716,000.00	0.00
Total Options				22	17,062	17,062,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				304	85,138	120,778,000.00	0.00
