



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: 08/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Nov-15		C	Any day expiry	2	6,000	6,000,000.00	0.00
\$ / R 25-Nov-15			Any day expiry	1	17	17,000.00	0.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	107	43,168	43,168,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	42	199	19,900,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	5	403	403,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	17	1,740	1,740,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	3	30	30,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	2	50	500,000.00	0.00
\$ / R 14-Mar-16	14.70	C	Foreign Exchange Future	6	4,010	4,010,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
<b>Total Futures</b>				<b>183</b>	<b>45,632</b>	<b>67,268,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>5</b>	<b>10,000</b>	<b>10,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>188</b>	<b>55,632</b>	<b>77,268,000.00</b>	<b>0.00</b>