



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: 20/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 20-Oct-15			Any day expiry	1	600	600,000.00	0.00
\$ / R 25-Nov-15	13.24	C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	96	74,505	74,505,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	16	81	8,100,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	3	57	57,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	4	1,105	1,105,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	5	500,000.00	0.00
<b>Total Futures</b>				<b>122</b>	<b>76,354</b>	<b>84,868,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>2</b>	<b>5,000</b>	<b>5,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>124</b>	<b>81,354</b>	<b>89,868,000.00</b>	<b>0.00</b>