



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: 05/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jun-15			Foreign Exchange Future	213	97,880	97,880,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	14	97	9,700,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	7	1,621	1,621,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	14	2,449	2,449,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	500	500,000.00	0.00
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	1	310	3,100,000.00	0.00
\$ / R 19-Jun-15	12.32	C	Any day expiry	1	10,000	10,000,000.00	0.00
NZ\$ / R 1-Jul-15		C	Any day expiry	1	10,000	10,000,000.00	0.00
\$ / R 26-Aug-15	13.11	C	Any day expiry	2	7,200	7,200,000.00	0.00
\$ / R 14-Sep-15	12.40	P	Foreign Exchange Future	117	66,002	66,002,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	9	41	4,100,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	4	770	770,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	2	200	200,000.00	0.00
CF CANDO CAGH 14-Sep			Can-Do Future	4	18,980	18,980.00	0.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	30	13,853	13,853,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	3	19	1,900,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	1	250	250,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	100	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Jan-16	13.11	C	Any day expiry	1	3,600	3,600,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	29	3,296	3,296,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	6	3,280	3,280,000.00	0.00
Total Futures				439	176,398	175,769,980.00	0.00
Total Options				24	65,050	65,050,000.00	0.00
Grand Total for Currency Future Turnover Summary				463	241,448	240,819,980.00	0.00