



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: 07/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Jul-15			Any day expiry	1	10,000	10,000,000.00	0.00
CF CANDO CAGI 6-Aug-1			Can-Do Future	1	10,000	10,000.00	0.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	129	124,496	124,496,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	11	53	5,300,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	7	312	312,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	10	1,573	1,573,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	14	2,800	2,800,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	6	24,806	248,060,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	13	4,606	4,606,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	0	0	0.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	3,000	3,000,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	7	1,250	1,250,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	5	1,400	1,400,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	8	1,450	1,450,000.00	0.00
Total Futures				206	143,246	361,757,000.00	0.00
Total Options				7	42,500	42,500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				213	185,746	404,257,000.00	0.00
