



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: 31/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
NZ\$ / R 11-Aug-15			Any day expiry	1	8,000	8,000,000.00	0.00
\$ / R 14-Sep-15	12.86	C	Foreign Exchange Future	122	75,867	75,867,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	51	255	25,500,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	15	1,252	1,252,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	13	996	996,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	7	2,000	2,000,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	1	31	31,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	2	50	500,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	28	12,647	12,647,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	14	73	7,300,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	4	500	500,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	2	500	500,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	1	87	87,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	19	1,900,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	5,000	5,000,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Total Futures</b>				<b>262</b>	<b>88,527</b>	<b>123,330,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>5</b>	<b>20,000</b>	<b>20,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>267</b>	<b>108,527</b>	<b>143,330,000.00</b>	<b>0.00</b>