



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: 11/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Delta Value in Rand
NZ\$ / R 11-Aug-15			Any day expiry	2	8,000	8,000,000.00	66,834,800.00
\$ / R 27-Aug-15			Any day expiry	1	12,000	12,000,000.00	152,766,000.00
\$ / R 14-Sep-15			Foreign Exchange Future	120	44,575	44,575,000.00	572,183,678.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	22	82	8,200,000.00	104,952,840.00
£ / R 14-Sep-15			Foreign Exchange Future	20	674	674,000.00	13,466,511.40
€ / R 14-Sep-15			Foreign Exchange Future	30	2,923	2,923,000.00	41,362,836.90
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	3	1,905	19,050,000.00	20,770,215.00
\$ / R 11-Dec-15			Foreign Exchange Future	20	7,223	7,223,000.00	93,665,531.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	4	17	1,700,000.00	22,198,450.00
£ / R 11-Dec-15			Foreign Exchange Future	2	200	200,000.00	4,043,060.00
€ / R 11-Dec-15			Foreign Exchange Future	8	1,170	1,170,000.00	16,823,805.20
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	8	12,700	127,000,000.00	140,628,370.00
\$ / R 14-Mar-16			Foreign Exchange Future	3	639	639,000.00	8,509,064.20
Total Futures				243	92,108	233,354,000.00	1,258,205,161.70
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Delta Value in Rand
Grand Total for Currency Future Turnover Summary				243	92,108	233,354,000.00	1,258,205,161.70
