



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: 02/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Sep-15	13.45	C	Any day expiry	87	40,797	40,797,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	20	91	9,100,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	2	232	232,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	5	572	572,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 2-Oct-15	13.47	C	Any day expiry	4	804	804,000.00	0.00
\$ / R 24-Nov-15	13.68	C	Any day expiry	2	18,000	18,000,000.00	0.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	42	4,551	4,551,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	9	41	4,100,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	4	500	500,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	6	671	671,000.00	0.00
ZMW / R 11-Dec-15			Foreign Exchange Future	3	11,532	57,660,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	2	100	100,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	50	50,000.00	0.00
<b>Total Futures</b>				<b>179</b>	<b>52,637</b>	<b>111,833,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>10</b>	<b>25,804</b>	<b>25,804,000.00</b>	<b>0.00</b>

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<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>Grand Total for Currency Future Turnover Summary</b>				<b>189</b>	<b>78,441</b>	<b>137,637,000.00</b>	<b>0.00</b>

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