



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: 15/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
NZ\$ / R 23-Sep-15			Any day expiry	1	6,000	6,000,000.00	0.00
\$ / R 30-Sep-15	13.64	C	Any day expiry	2	12,220	12,220,000.00	0.00
\$ / R 11-Dec-15	14.20	C	Foreign Exchange Future	123	242,406	242,406,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	18	76	7,600,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	17	1,579	1,579,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	2	200	20,000,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	22	12,086	12,086,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	500	500,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	7	6,250	6,250,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	5	280	280,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	550	550,000.00	0.00
Total Futures				193	96,599	125,462,000.00	0.00
Total Options				14	185,664	185,664,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				207	282,263	311,126,000.00	0.00
