



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: 16/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
NZ\$ / R 23-Sep-15		C	Any day expiry	3	22,000	22,000,000.00	0.00
\$ / R 2-Oct-15	13.39	C	Any day expiry	1	10,000	10,000,000.00	0.00
\$ / R 6-Oct-15		P	Any day expiry	1	5,000	5,000,000.00	0.00
\$ / R 20-Oct-15		C	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 10-Nov-15		P	Any day expiry	1	8,000	8,000,000.00	0.00
\$ / R 25-Nov-15		C	Any day expiry	0	0	0.00	0.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	166	122,855	122,855,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	26	124	12,400,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	17	1,187	1,187,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	20	1,872	1,872,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	1	1	1,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	1	5	5,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	431	4,310,000.00	0.00
\$ / R 16-Mar-16		C	Any day expiry	26	39,612	39,612,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	7	1,005	1,005,000.00	0.00
€ / R 14-Mar-16		P	Foreign Exchange Future	9	40,675	40,675,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	50	50,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 6-Sep-16		P	Any day expiry	2	10,000	10,000,000.00	0.00
<b>Total Futures</b>				<b>247</b>	<b>58,075</b>	<b>76,210,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>43</b>	<b>225,262</b>	<b>225,262,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>290</b>	<b>283,337</b>	<b>301,472,000.00</b>	<b>0.00</b>