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: 30/07/2015

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	12.70	C	Foreign Exchange Future	158	62,353	62,353,000.00	0.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	36	217	21,700,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	13	2,176	2,176,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	3	552	552,000.00	0.00
$ / R 11-Dec-15		C	Foreign Exchange Future	31	28,737	28,737,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	11	64	6,400,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	7	725	725,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	500	500,000.00	0.00
$ / R 14-Mar-16	13.55	C	Foreign Exchange Future	7	9,300	9,300,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	8	49	4,900,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	4	6,500	6,500,000.00	0.00
Total Futures				**275**	**87,363**	**120,033,000.00**	**0.00**
Total Options				**5**	**31,810**	**31,810,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**280**	**119,173**	**151,843,000.00**	**0.00**