



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: 25/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Aug-15			Any day expiry	3	117	117,000.00	0.00
\$ / R 8-Sep-15		P	Any day expiry	6	8,000	8,000,000.00	0.00
\$ / R 14-Sep-15	13.07	C	Foreign Exchange Future	157	68,694	68,694,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	17	49	4,900,000.00	0.00
£ / R 14-Sep-15		C	Foreign Exchange Future	27	6,402	6,402,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	21	1,942	1,942,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	9	2,000	2,000,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	2	17	17,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	3	504	5,040,000.00	0.00
\$ / R 13-Oct-15			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 20-Nov-15			Any day expiry	1	8,000	8,000,000.00	0.00
\$ / R 11-Dec-15	14.30	C	Foreign Exchange Future	43	54,768	54,768,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	7	24	2,400,000.00	0.00
£ / R 11-Dec-15	21.82	C	Foreign Exchange Future	21	7,680	7,680,000.00	0.00
€ / R 11-Dec-15		C	Foreign Exchange Future	24	2,050	2,050,000.00	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	100	1,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	700	700,000.00	0.00
Total Futures				332	82,077	95,235,000.00	0.00
Total Options				19	81,500	81,500,000.00	0.00
Grand Total for Currency Future Turnover Summary				351	163,577	176,735,000.00	0.00