



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: 30/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Oct-15			Any day expiry	1	13,360	13,360,000.00	0.00
NZ\$ / R 20-Nov-15	9.34	P	Any day expiry	1	8,000	8,000,000.00	0.00
\$ / R 11-Dec-15	14.04	C	Foreign Exchange Future	91	69,898	69,898,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	18	85	8,500,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	22	2,005	2,005,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	23	2,157	2,157,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	510	510,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	10	3,413	3,413,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	7	39	3,900,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	8	4,220	4,220,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	5	1,200	1,200,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
SGD / R 14-Mar-16			Foreign Exchange Future	3	678	678,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	3	1,300	1,300,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	12	1,200,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	400	400,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	500	500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	4	400	400,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				205	58,847	72,761,000.00	0.00
Total Options				9	51,380	51,380,000.00	0.00
Grand Total for Currency Future Turnover Summary				214	110,227	124,141,000.00	0.00