



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: 05/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 5-Jan-16			Any day expiry	3	15,000	15,000,000.00	0.00
\$ / R 14-Jan-16		C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 22-Jan-16		C	Any day expiry	4	20,000	20,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	78	23,097	23,097,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	18	1,800,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	10	26	26,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	2	57	5,700,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	20	438	438,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	43	43,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 5-Apr-16	15.87	C	Any day expiry	3	10,000	10,000,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	3	1,110	1,110,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	150	150,000.00	0.00
Total Futures				124	39,940	47,365,000.00	0.00
Total Options				9	40,000	40,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				133	79,940	87,365,000.00	0.00
