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: 11/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 12-Jan-16			Any day expiry	1	9	9,000.00	0.00
£ / R 12-Jan-16			Any day expiry	1	10	10,000.00	0.00
AU$ / R 15-Jan-16			Any day expiry	1	3	3,000.00	0.00
$ / R 12-Feb-16		C	Any day expiry	3	10,003	10,003,000.00	0.00
£ / R 26-Feb-16			Any day expiry	1	3	3,000.00	0.00
$ / R 7-Mar-16			Any day expiry	1	66	66,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	204	81,573	81,573,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	55	5,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	24	19,597	19,597,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	34	1,986	1,986,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	4	535	535,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	3	4	4,000.00	0.00
QUANTO € / $ 14-Mar-16			Foreign Exchange Future	2	50	500,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	17	17,320	17,320,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	5	5,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	1	150	150,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	1	10	10,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 19-Sep-16			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	3	2,105	2,105,000.00	0.00
Total Futures				**291**	**65,034**	**70,929,000.00**	**0.00**
Total Options				**17**	**68,475**	**68,475,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**308**	**133,509**	**139,404,000.00**	**0.00**