



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: 27/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Jan-16			Any day expiry	1	400	400,000.00	0.00
\$ / R 10-Feb-16		C	Any day expiry	5	11,150	11,150,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	107	33,534	33,534,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	12	1,200,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	10	267	267,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	290	29,000,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	4	422	422,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	340	340,000.00	0.00
\$ / R 26-Apr-16		C	Any day expiry	3	10,000	10,000,000.00	0.00
\$ / R 4-May-16			Any day expiry	1	370	370,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	12	1,634	1,634,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	8	800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	551	551,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 19-Dec-16	16.76	P	Foreign Exchange Future	4	30,500	30,500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				150	43,978	74,668,000.00
Total Options				8	45,560	45,560,000.00
Grand Total for Currency Future Turnover Summary				158	89,538	120,228,000.00