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: 16/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 16-Feb-16			Any day expiry	3	924	924,000.00	0.00
$ / R 26-Feb-16			Any day expiry	3	2,067	2,067,000.00	0.00
$ / R 3-Mar-16			Any day expiry	0	0	0.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	68	41,484	41,484,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	13	65	6,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	8	1,507	1,507,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	9	749	749,000.00	0.00
$ / R 15-Apr-16			Any day expiry	2	247	247,000.00	0.00
$ / R 16-May-16			Any day expiry	1	100	100,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	41	25,466	25,466,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	253	253,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	505	505,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	9	2,643	2,643,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	109	10,900,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	500	500,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	11	19,093	19,093,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 19-Dec-16			Foreign Exchange Future	1	13	13,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	83	83,000.00	0.00
Total Futures				**173**	**62,792**	**81,998,000.00**	**0.00**
Total Options				**10**	**33,036**	**33,036,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**183**	**95,828**	**115,034,000.00**	**0.00**