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: 26/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-Feb-16			Any day expiry	1	392	392,000.00	0.00
£ / R 26-Feb-16			Any day expiry	1	163	163,000.00	0.00
€ / R 26-Feb-16			Any day expiry	1	34	34,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	25	25,000.00	0.00
$ / R 14-Mar-16		P	Foreign Exchange Future	110	38,204	38,204,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	36	3,600,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	7	1,525	1,525,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	5	1,000	1,000,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	4	758	758,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	19	9,675	9,675,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	6	22	2,200,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	750	750,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	250	250,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	15	8,598	8,598,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	2	650	650,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	450	450,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	2	159	159,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Dec-16			Foreign Exchange Future	4	7,000	7,000,000.00	0.00
Total Futures				**193**	**68,401**	**75,133,000.00**	**0.00**
Total Options				**1**	**1,300**	**1,300,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**194**	**69,701**	**76,433,000.00**	**0.00**