



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: 22/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Jan-16			Any day expiry	3	5,000	5,000,000.00	0.00
\$ / R 10-Feb-16			Any day expiry	1	2,150	2,150,000.00	0.00
\$ / R 2-Mar-16		C	Any day expiry	5	45,135	45,135,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	181	103,386	103,386,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	3	4	4,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	19	1,002	1,002,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 31-Mar-16			Any day expiry	1	35	35,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	162	162,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	16	16,000.00	0.00
€ / R 15-Apr-16			Any day expiry	1	8	8,000.00	0.00
\$ / R 13-Jun-16		P	Foreign Exchange Future	35	155,075	155,075,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 6-Sep-16	17.74	C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 19-Sep-16		C	Foreign Exchange Future	6	10,800	10,800,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16		P	Foreign Exchange Future	5	3,625	3,625,000.00	0.00
Total Futures				243	137,394	139,374,000.00	0.00
Total Options				28	199,625	199,625,000.00	0.00
Grand Total for Currency Future Turnover Summary				271	337,019	338,999,000.00	0.00