



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: 10/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15		C	Foreign Exchange Future	240	196,879	196,879,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	29	294	29,400,000.00	0.00
£ / R 11-Dec-15		C	Foreign Exchange Future	24	12,926	12,926,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	4	7,637	763,700,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	28	33,239	33,239,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	6	4,184	4,184,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	9	6,452	6,452,000.00	0.00
CNH / R 11-Dec-15			Foreign Exchange Future	5	25,110	251,100,000.00	0.00
\$ / R 14-Dec-15			Any day expiry	1	101	101,000.00	0.00
\$ / R 15-Jan-16	14.80	P	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 27-Jan-16	13.11	C	Any day expiry	3	8,520	8,520,000.00	0.00
\$ / R 14-Mar-16	16.00	P	Foreign Exchange Future	412	371,289	371,289,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	29	297	29,700,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	30	8,218	8,218,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	12	8,147	814,700,000.00	0.00
€ / R 14-Mar-16		C	Foreign Exchange Future	80	40,409	40,409,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	10	6,051	6,051,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	20	7,192	7,192,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Jun-16	18.07	C	Foreign Exchange Future	61	84,170	84,170,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	20	54	5,400,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	4,588	458,800,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	1,518	1,518,000.00	0.00
\$ / R 19-Sep-16	19.55	C	Foreign Exchange Future	50	61,390	61,390,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	3	15	15,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	10	10,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	90	90,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	5	6,319	6,319,000.00	0.00
Total Futures				1,057	741,730	3,050,878,000.00	0.00
Total Options				40	173,394	173,394,000.00	0.00
Grand Total for Currency Future Turnover Summary				1,097	915,124	3,224,272,000.00	0.00