



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: 31/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-16			Foreign Exchange Future	34	8,352	8,352,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	11	1,013	1,013,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	40	40,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	9	1,105	1,105,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	20	20,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
\$ / R 19-Dec-16	19.00	C	Foreign Exchange Future	1	2,310	2,310,000.00	0.00
Total Futures				63	8,280	8,280,000.00	0.00
Total Options				2	4,810	4,810,000.00	0.00
Grand Total for Currency Future Turnover Summary				65	13,090	13,090,000.00	0.00