



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: 21/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 21-Jan-16			Any day expiry	3	10,000	10,000,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	65	65,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	237	100,543	100,543,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	200	20,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	11	424	424,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	16	512	512,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 6-Apr-16	16.04	C	Any day expiry	4	20,000	20,000,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	570	570,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	10	5,806	5,806,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 19-Dec-16	16.69	P	Foreign Exchange Future	19	40,800	40,800,000.00	0.00
Total Futures				287	123,782	143,807,000.00	0.00
Total Options				21	55,213	55,213,000.00	0.00
Grand Total for Currency Future Turnover Summary				308	178,995	199,020,000.00	0.00