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: 29/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 29-Jan-16			Any day expiry	4	524	524,000.00	0.00
€ / R 29-Jan-16			Any day expiry	2	200	200,000.00	0.00
$ / R 12-Feb-16			Any day expiry	1	93	93,000.00	0.00
$ / R 16-Feb-16			Any day expiry	1	69	69,000.00	0.00
$ / R 29-Feb-16			Any day expiry	1	88	88,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	159	26,861	26,861,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	12	575	575,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	3	811	81,100,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	14	1,583	1,583,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	5	990	990,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	24	5,118	5,118,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 13-Jun-16	24.30	C	Foreign Exchange Future	8	537	537,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	50	50,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	1	2	2,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	19	112,233	112,233,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	5	5,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Dec-16			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				**254**	**148,961**	**230,735,000.00**	**0.00**
Total Options				**8**	**798**	**798,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**262**	**149,759**	**231,533,000.00**	**0.00**