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: 02/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 9-Feb-16	16.07	C	Any day expiry	2	5,000	5,000,000.00	0.00
$ / R 26-Feb-16			Any day expiry	1	73	73,000.00	0.00
$ / R 14-Mar-16	15.46	P	Foreign Exchange Future	102	53,040	53,040,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	30	3,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	431	431,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	254	254,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	1	1,000.00	0.00
DKK / R 14-Mar-16			Foreign Exchange Future	1	60	600,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	195	195,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	28	28,000.00	0.00
$ / R 29-Apr-16			Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	25	50,020	50,020,000.00	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	250	250,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	10	13,510	13,510,000.00	0.00
$ / R 19-Dec-16	17.51	P	Foreign Exchange Future	4	16,000	16,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**162**	**80,902**	**85,402,000.00**	**0.00**
Total Options				**13**	**60,000**	**60,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**175**	**140,902**	**145,402,000.00**	**0.00**