



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: 23/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-16			Foreign Exchange Future	56	27,244	27,244,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	53	53,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	4	21	21,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	4	1,410	1,410,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	275	275,000.00	0.00
Total Futures				71	26,518	28,003,000.00	0.00
Total Options				1	2,500	2,500,000.00	0.00
Grand Total for Currency Future Turnover Summary				72	29,018	30,503,000.00	0.00