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: 18/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 1-Feb-16		C	Any day expiry	1	2,500	2,500,000.00	0.00
$ / R 15-Feb-16			Any day expiry	2	2,165	2,165,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	101	28,126	28,126,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	17	198	198,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	7	181	181,000.00	0.00
$ / R 18-Apr-16	17.09	C	Any day expiry	3	5,000	5,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	8	61,676	61,676,000.00	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	2	50,000	50,000,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	1	15	15,000.00	0.00
Total Futures				**140**	**142,371**	**143,361,000.00**	**0.00**
Total Options				**4**	**7,500**	**7,500,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**144**	**149,871**	**150,861,000.00**	**0.00**