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: 25/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 12-Feb-16	16.69	C	Any day expiry	7	15,000	15,000,000.00	0.00
$ / R 2-Mar-16		C	Any day expiry	1	5,000	5,000,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	77	21,954	21,954,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	1,081	108,100,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	855	855,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	7	2,588	2,588,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	2	400	400,000.00	0.00
$ / R 25-Apr-16	16.81	C	Any day expiry	3	10,000	10,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	17	4,732	4,732,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	400	400,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	6	1,050	1,050,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	10	1,000,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	46	4,600,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	5	1,281	1,281,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	19	19,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU$ / R 19-Dec-16			Foreign Exchange Future	1	31	31,000.00	0.00
Total Futures				**139**	**34,572**	**149,115,000.00**	**0.00**
Total Options				**11**	**30,000**	**30,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**150**	**64,572**	**179,115,000.00**	**0.00**