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: 28/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Mar-16			Foreign Exchange Future	175	91,158	91,158,000.00	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	20	149	149,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	8	869	869,000.00	0.00
DKK / R 14-Mar-16			Foreign Exchange Future	1	63	630,000.00	0.00
QUANTO € / $ 14-Mar-16			Foreign Exchange Future	1	6,240	62,400,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	32	7,627	7,627,000.00	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	1	15	15,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	1	2	2,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	4	740	740,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	4	500	500,000.00	0.00
$ / R 19-Dec-16	20.08	C	Foreign Exchange Future	3	1,800	1,800,000.00	0.00
Total Futures				**247**	**107,360**	**167,552,000.00**	**0.00**
Total Options				**10**	**1,838**	**1,838,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**257**	**109,198**	**169,390,000.00**	**0.00**