



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: 09/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Feb-16			Any day expiry	1	1,313	1,313,000.00	0.00
\$ / R 1-Mar-16		C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	130	47,020	47,020,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	16	1,600,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	9	4,039	4,039,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	19	1,381	1,381,000.00	0.00
DKK / R 14-Mar-16			Foreign Exchange Future	1	60	600,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	2	70	700,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	23	23,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	2	2,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	15	44,005	44,005,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	2,500	2,500,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	3	3,723	3,723,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	6,680	6,680,000.00	0.00
Total Futures				185	70,837	74,086,000.00	0.00
Total Options				9	45,000	45,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				194	115,837	119,086,000.00	0.00
