



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: 10/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 10-Feb-16			Any day expiry	3	8,600	8,600,000.00	0.00
\$ / R 26-Feb-16			Any day expiry	1	80	80,000.00	0.00
\$ / R 2-Mar-16		C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 14-Mar-16		C	Foreign Exchange Future	163	70,748	70,748,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	17	75	7,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	7	1,540	1,540,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	0	0	0.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	8	1,208	1,208,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	350	350,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	5	990	990,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	8	8,000.00	0.00
\$ / R 29-Apr-16			Any day expiry	1	500	500,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	108	108,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	26	16,628	16,628,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	13	1,300,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	200	200,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	4	1,050	105,000,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	372	372,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	2	350	350,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	2	2,000	2,000,000.00	0.00
Total Futures				247	99,835	212,992,000.00	0.00
Total Options				7	10,000	10,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				254	109,835	222,992,000.00	0.00