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: 12/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 12-Feb-16			Any day expiry	4	1,513	1,513,000.00	0.00
$ / R 19-Feb-16	15.87	C	Any day expiry	3	2,062	2,062,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	177	77,678	77,678,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	17	77	7,700,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	8	1,450	1,450,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	11	1,487	1,487,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	8	1,693	1,693,000.00	0.00
$ / R 31-Mar-16			Any day expiry	2	324	324,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	1	1,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	39	40,713	40,713,000.00	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	3	515	515,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	1	30	30,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	4	400,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	5	665	665,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	1	300	300,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	2	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**284**	**112,132**	**122,131,000.00**	**0.00**
Total Options				**6**	**17,300**	**17,300,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**290**	**129,432**	**139,431,000.00**	**0.00**