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: 15/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Feb-16			Any day expiry	3	5,182	5,182,000.00	0.00
$ / R 26-Feb-16			Any day expiry	1	12	12,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	54	16,976	16,976,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	11	55	5,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	190	190,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	904	90,400,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	10	630	630,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	16	16,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	12	6,131	6,131,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	6	600,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	0	0	0.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	4	682	682,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				**102**	**31,284**	**126,819,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**102**	**31,284**	**126,819,000.00**	**0.00**