



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: 14/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Apr-16			Any day expiry	1	200	200,000.00	0.00
\$ / R 21-Apr-16		P	Any day expiry	2	400	400,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	202	42,638	42,638,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	45	4,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	15	2,569	2,569,000.00	0.00
€ / R 13-Jun-16		P	Foreign Exchange Future	19	4,087	4,087,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	18	2,267	2,267,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	3	705	705,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	850	850,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	4	53	53,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	2	6,081	6,081,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	5	800	800,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	2,000	2,000,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				289	59,800	66,532,000.00
Total Options				6	2,928	2,928,000.00
Grand Total for Currency Future Turnover Summary				295	62,728	69,460,000.00