



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: 12/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-May-16			Any day expiry	1	510	510,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 13-Jun-16	15.10	C	Foreign Exchange Future	120	119,872	119,872,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	11	44	4,400,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	10	836	836,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	13	4,725	4,725,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	6	490	490,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	2	560	560,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	15	1,393	1,393,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	16	1,600,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	7	1,025	1,025,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	3	1,000	1,000,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	12	1,200,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	20	20,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	3	816	816,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				198	80,970	88,098,000.00
Total Options				5	51,849	51,849,000.00
Grand Total for Currency Future Turnover Summary				203	132,819	139,947,000.00