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: 05/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-May-16			Any day expiry	2	785	785,000.00	0.00
$ / R 31-May-16			Any day expiry	1	130	130,000.00	0.00
£ / R 31-May-16			Any day expiry	1	67	67,000.00	0.00
€ / R 31-May-16			Any day expiry	1	1	1,000.00	0.00
$ / R 13-Jun-16		C	Foreign Exchange Future	209	81,021	81,021,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	10	42	4,200,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	9	317	317,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	55	2,792	2,792,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	14	2,450	2,450,000.00	0.00
$ / R 19-Sep-16		C	Foreign Exchange Future	27	6,079	6,079,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	30	3,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	4	950	950,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	850	850,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	20	20,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	16	6,375	6,375,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	11	35	3,500,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**361**	**80,714**	**91,307,000.00**	**0.00**
Total Options				**10**	**21,730**	**21,730,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**371**	**102,444**	**113,037,000.00**	**0.00**