



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 21-Apr-16			Any day expiry	1	200	200,000.00	0.00
\$ / R 26-Apr-16			Any day expiry	1	125	125,000.00	0.00
\$ / R 4-May-16			Any day expiry	1	85	85,000.00	0.00
\$ / R 13-May-16			Any day expiry	1	424	424,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	460	460,000.00	0.00
\$ / R 13-Jun-16	14.00	P	Foreign Exchange Future	107	57,711	57,711,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	4	400,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	215	215,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	5	50,000.00	0.00
\$ / R 29-Jun-16			Any day expiry	1	100	100,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	11	6,339	6,339,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	200	200,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	3	1,200	1,200,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	8	800,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	49	4,900,000.00	0.00
\$ / R 13-Mar-17	15.70	P	Foreign Exchange Future	9	7,590	7,590,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	30	30,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>131</b>	<b>48,585</b>	<b>55,659,000.00</b>
<b>Total Options</b>				<b>18</b>	<b>26,170</b>	<b>26,170,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>149</b>	<b>74,755</b>	<b>81,829,000.00</b>