



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: 17/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 24-May-16	15.67	P	Any day expiry	4	11,000	11,000,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	183	87,299	87,299,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	24	127	12,700,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	5	564	564,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	25	37,252	37,252,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	17	3,149	3,149,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	28	2,800,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	8	430	430,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 19-Dec-16		P	Foreign Exchange Future	18	101,570	101,570,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	7	19	1,900,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	5	2,500	2,500,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				290	118,196	135,719,000.00	0.00
Total Options				17	126,746	126,746,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				307	244,942	262,465,000.00	0.00
