



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: 18/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-May-16			Any day expiry	3	2,500	2,500,000.00	0.00
\$ / R 25-May-16		C	Any day expiry	1	2,500	2,500,000.00	0.00
£ / R 31-May-16			Any day expiry	1	2	2,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	210	110,903	110,903,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	20	94	9,400,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	12	477	477,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	19	34,175	34,175,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	8	414	414,000.00	0.00
\$ / R 18-Aug-16	16.01	C	Any day expiry	3	5,000	5,000,000.00	0.00
\$ / R 19-Sep-16		P	Foreign Exchange Future	31	6,430	6,430,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	8	34	3,400,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	22	381	381,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	18	92,961	92,961,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	1,191	1,191,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	7	390	390,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	7	6,206	6,206,000.00	0.00
\$ / R 19-Jun-17		P	Foreign Exchange Future	3	6,310	6,310,000.00	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>355</b>	<b>185,856</b>	<b>198,825,000.00</b>
<b>Total Options</b>				<b>22</b>	<b>84,115</b>	<b>84,115,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>377</b>	<b>269,971</b>	<b>282,940,000.00</b>