



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: 20/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 20-May-16			Any day expiry	1	4,700	4,700,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	7	7,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	121	45,226	45,226,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	41	4,100,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	4	280	280,000.00	0.00
€ / R 13-Jun-16	15.70	P	Foreign Exchange Future	7	1,943	1,943,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	1	1,200	1,200,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	24	23,386	23,386,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	5	18	1,800,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	2	125	125,000.00	0.00
\$ / R 19-Dec-16	15.68	P	Foreign Exchange Future	12	191,311	191,311,000.00	0.00
€ / R 19-Dec-16	20.80	C	Foreign Exchange Future	3	4,293	4,293,000.00	0.00
Total Futures				178	76,142	81,983,000.00	0.00
Total Options				12	196,388	196,388,000.00	0.00
Grand Total for Currency Future Turnover Summary				190	272,530	278,371,000.00	0.00