JSE

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: 05/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 5-Jul-16			Any day expiry	1	4,000	4,000,000.00	0.00
$ / R 12-Jul-16	15.00	P	Any day expiry	4	16,000	16,000,000.00	0.00
$ / R 31-Aug-16			Any day expiry	1	6	6,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	152	28,828	28,828,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	5	455	45,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	24	8,475	8,475,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	10	443	443,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	19	298,000	298,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	33	33,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	1	35	35,000.00	0.00
Total Futures				**201**	**91,820**	**136,865,000.00**	**0.00**
Total Options				**18**	**264,460**	**264,460,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**219**	**356,280**	**401,325,000.00**	**0.00**