



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: 08/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	118	22,509	22,509,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	30	3,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	9	668	668,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	16	1,600,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	6	527	527,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	3	25	25,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	10	10,309	10,309,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	6	6,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	4	235	235,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	7	7,000.00	0.00
Total Futures				160	34,337	39,386,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				160	34,337	39,386,000.00	0.00