Johannesburg Stock Exchange

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Stock Exchange

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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 12-Jul-16			Any day expiry	1	6,000	6,000,000.00	0.00
$ / R 25-Jul-16	14.25	P	Any day expiry	11	45,000	45,000,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	173	35,803	35,803,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	50	5,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	39	11,486	11,486,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	5	811	81,100,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	7	252	252,000.00	0.00
$ / R 19-Dec-16	14.30	P	Foreign Exchange Future	67	322,499	322,499,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	39	39,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	5	1,194	119,400,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	130	130,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	9	494	494,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	726	726,000.00	0.00
Total Futures				**276**	**68,126**	**271,769,000.00**	**0.00**
Total Options				**59**	**356,360**	**356,360,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**335**	**424,486**	**628,129,000.00**	**0.00**