



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: 30/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-May-16			Any day expiry	5	1,606	1,606,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	78	123,416	123,416,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	8	800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	18	16,596	16,596,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	262	262,000.00	0.00
\$ / R 29-Jul-16			Any day expiry	2	1,452	1,452,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	27	8,388	8,388,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	2	2,000.00	0.00
\$ / R 19-Dec-16	14.23	P	Foreign Exchange Future	11	9,253	9,253,000.00	0.00
Total Futures				141	94,175	94,967,000.00	0.00
Total Options				6	66,808	66,808,000.00	0.00
Grand Total for Currency Future Turnover Summary				147	160,983	161,775,000.00	0.00