



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Jun-16			Any day expiry	3	800	800,000.00	0.00
\$ / R 27-Jun-16	14.62	P	Any day expiry	2	839	839,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	105	31,559	31,559,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	13	63	6,300,000.00	0.00
£ / R 19-Sep-16	21.90	C	Foreign Exchange Future	17	28,060	28,060,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	14	7,254	7,254,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	3	750	750,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	1	9	9,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	1	22	220,000.00	0.00
\$ / R 19-Dec-16		P	Foreign Exchange Future	28	82,319	82,319,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	5	18	1,800,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	129	129,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	4	650	650,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	5	1,310	1,310,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	10	10,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>181</b>	<b>52,920</b>	<b>61,929,000.00</b>
<b>Total Options</b>				<b>25</b>	<b>100,880</b>	<b>100,880,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>206</b>	<b>153,800</b>	<b>162,809,000.00</b>