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: 29/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Jun-16			Any day expiry	2	353	353,000.00	0.00
€ / R 30-Jun-16			Any day expiry	1	99	99,000.00	0.00
$ / R 15-Jul-16			Any day expiry	1	370	370,000.00	0.00
$ / R 29-Jul-16			Any day expiry	1	106	106,000.00	0.00
€ / R 29-Jul-16			Any day expiry	1	65	65,000.00	0.00
$ / R 5-Aug-16			Any day expiry	1	187	187,000.00	0.00
$ / R 15-Aug-16			Any day expiry	1	503	503,000.00	0.00
£ / R 15-Aug-16			Any day expiry	1	59	59,000.00	0.00
€ / R 15-Aug-16			Any day expiry	1	3	3,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	164	40,928	40,928,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	4	400,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	10	393	393,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	7	237	237,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	300	300,000.00	0.00
€ / R 30-Sep-16			Any day expiry	1	34	34,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	8	7,275	7,275,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	10	10,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
¥ / R 19-Dec-16			Foreign Exchange Future	5	1,711	171,100,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	12	1,671	1,671,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	50	50,000.00	0.00
Total Futures				**226**	**54,363**	**224,643,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**226**	**54,363**	**224,643,000.00**	**0.00**