



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: 08/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16	13.50	P	Foreign Exchange Future	74	22,916	22,916,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	25	2,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	12	341	341,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	13	1,021	1,021,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	5	380	380,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	28	3,461	3,461,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	4	600	600,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	8	786	786,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	125	125,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	3	10	10,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	766	766,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	2	5	5,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	15	205	205,000.00	0.00
Total Futures				174	30,541	33,016,000.00	0.00
Total Options				2	100	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				176	30,641	33,116,000.00	0.00
