



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: 21/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Jul-16			Any day expiry	1	340	340,000.00	0.00
£ / R 18-Aug-16		C	Any day expiry	6	11,072	11,072,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	124	78,350	78,350,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	23	2,300,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	24	8,635	8,635,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	4	400,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	24	48,336	48,336,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	13	130,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	21	11,421	11,421,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	3	755	755,000.00	0.00
€ / R 19-Dec-16	16.50	C	Foreign Exchange Future	4	948	948,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	125	125,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	109	109,000.00	0.00
<b>Total Futures</b>				<b>200</b>	<b>100,231</b>	<b>103,021,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>19</b>	<b>59,900</b>	<b>59,900,000.00</b>	<b>0.00</b>

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>219</b>	<b>160,131</b>	<b>162,921,000.00</b>	<b>0.00</b>