



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: 25/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Aug-16			Any day expiry	1	18	18,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	78	21,233	21,233,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	10	50	5,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	9	59	59,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	5	14	14,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	25	25,000.00	0.00
CAD/ R 19-Sep-16			Foreign Exchange Future	4	8	8,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	10	4,113	4,113,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
\$ / R 25-Jan-17	15.89	C	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 25-Apr-17	14.10	P	Any day expiry	2	2,000	2,000,000.00	0.00
Total Futures				121	26,030	31,970,000.00	0.00
Total Options				4	4,000	4,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				125	30,030	35,970,000.00	0.00