



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: 26/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Jul-16			Any day expiry	14	7,229	7,229,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	91	29,445	29,445,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	10	51	5,100,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	15	2,109	2,109,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	4	400,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	6	1,624	1,624,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	4	600	600,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	10	4,984	4,984,000.00	0.00
\$ / R 19-Dec-16	13.75	P	Foreign Exchange Future	19	23,393	23,393,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	5	21	2,100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	6	1,012	1,012,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	375	375,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	2	250	250,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	4	1,005	1,005,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	250	250,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	125	125,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 19-Jun-17			Foreign Exchange Future	4	250	250,000.00
Total Futures				194	60,830	68,651,000.00
Total Options				4	12,000	12,000,000.00
Grand Total for Currency Future Turnover Summary				198	72,830	80,651,000.00