



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: 28/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Jul-16			Any day expiry	1	265	265,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	71	14,887	14,887,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	19	3,951	3,951,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	5	381	381,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	375	375,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	13	130,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	10	1,640	1,640,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	11	1,772	1,772,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	125	125,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	125	125,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	1	250	250,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	125	125,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	125	125,000.00	0.00
\$ / R 19-Jun-17	14.23	P	Foreign Exchange Future	9	12,184	12,184,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	46	46,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>132</b>	<b>30,367</b>	<b>30,781,000.00</b>
<b>Total Options</b>				<b>5</b>	<b>6,000</b>	<b>6,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>137</b>	<b>36,367</b>	<b>36,781,000.00</b>