



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: 29/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Jul-16			Any day expiry	1	157	157,000.00	0.00
€ / R 29-Jul-16			Any day expiry	2	65	65,000.00	0.00
\$ / R 12-Aug-16	14.21	C	Any day expiry	5	10,000	10,000,000.00	0.00
\$ / R 17-Aug-16		P	Any day expiry	3	13,217	13,217,000.00	0.00
\$ / R 24-Aug-16	14.08	P	Any day expiry	4	26,400	26,400,000.00	0.00
€ / R 26-Aug-16			Any day expiry	1	39	39,000.00	0.00
\$ / R 29-Aug-16		C	Any day expiry	6	80,000	80,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	258	84,037	84,037,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	12	47	4,700,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	37	3,233	3,233,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	3	3,106	310,600,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	18	883	883,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	4	823	823,000.00	0.00
\$ / R 27-Sep-16			Any day expiry	1	500	500,000.00	0.00
\$ / R 19-Dec-16	13.00	P	Foreign Exchange Future	115	12,398	12,398,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	10	46	4,600,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	105	105,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	4	107	107,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	200	200,000.00
\$ / R 13-Mar-17			Foreign Exchange Future	61	810	810,000.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00
£ / R 13-Mar-17			Foreign Exchange Future	3	75	75,000.00
\$ / R 19-Jun-17			Foreign Exchange Future	116	1,071	1,071,000.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	3	300,000.00
£ / R 19-Jun-17			Foreign Exchange Future	5	8,197	8,197,000.00
<b>Total Futures</b>				<b>648</b>	<b>108,152</b>	<b>425,447,000.00</b>
<b>Total Options</b>				<b>26</b>	<b>137,370</b>	<b>137,370,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>674</b>	<b>245,522</b>	<b>562,817,000.00</b>