



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: 09/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 9-Jun-16			Any day expiry	1	264	264,000.00	0.00
\$ / R 17-Jun-16	15.61	C	Any day expiry	254	232,310	232,310,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	120	12,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	18	10,851	10,851,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	28	21,041	21,041,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	6	49	49,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	12	5,070	5,070,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	2	13,409	134,090,000.00	0.00
\$ / R 29-Jul-16			Any day expiry	1	935	935,000.00	0.00
\$ / R 23-Aug-16	16.31	C	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 9-Sep-16		C	Any day expiry	2	254	254,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	318	304,698	304,698,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	125	12,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	31	13,680	13,680,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	43	25,022	25,022,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	10	752	752,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	14	10,666	10,666,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	13,408	134,080,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	7	4,743	4,743,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	3	150	150,000.00	0.00
Total Futures				748	652,321	918,226,000.00	0.00
Total Options				10	25,254	25,254,000.00	0.00
Grand Total for Currency Future Turnover Summary				758	677,575	943,480,000.00	0.00