



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: 26/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 26-Aug-16			Any day expiry	1	39	39,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	143	43,494	43,494,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	12	58	5,800,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	23	6,134	6,134,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	12	561	561,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	4	250	250,000.00	0.00
€ / R 28-Nov-16			Any day expiry	1	500	500,000.00	0.00
\$ / R 13-Dec-16			Any day expiry	1	250	250,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	60	46,374	46,374,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	21	9,569	9,569,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	510	510,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	268	268,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	19	19,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	46	46,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	34	34,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 18-Sep-17	12.75	P	Foreign Exchange Future	3	6,000	6,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				285	90,157	95,998,000.00
Total Options				10	24,450	24,450,000.00
Grand Total for Currency Future Turnover Summary				295	114,607	120,448,000.00