



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: 07/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	119	95,518	95,518,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	19	72	7,200,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	9	890	890,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	17	1,940	1,940,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	158	158,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	1	574	574,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	2	200	2,000,000.00	0.00
\$ / R 30-Sep-16	14.50	C	Any day expiry	11	60,000	60,000,000.00	0.00
\$ / R 5-Oct-16			Any day expiry	1	24	24,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	112	144,865	144,865,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	11	440	44,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	4	541	541,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	62	62,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	10	10,000.00	0.00
CF CANDO CAGZ 19-Dec			Can-Do Future	1	20,000	20,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	9	2,220	2,220,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	2	2,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	105	105,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	1	4	4,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	6	6,000.00	0.00
Total Futures				314	251,061	283,569,000.00	0.00
Total Options				13	76,570	76,570,000.00	0.00
Grand Total for Currency Future Turnover Summary				327	327,631	360,139,000.00	0.00