



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: 09/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	197	70,670	70,670,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	20	63	6,300,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	19	24,663	24,663,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	8	2,437	2,437,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	3	3,396	3,396,000.00	0.00
KES / R 19-Sep-16			Foreign Exchange Future	1	1,266	126,600,000.00	0.00
\$ / R 30-Sep-16			Any day expiry	1	53	53,000.00	0.00
\$ / R 3-Oct-16	14.30	C	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 10-Oct-16	14.25	C	Any day expiry	2	10,002	10,002,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	102	16,765	16,765,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	8	179	17,900,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	5	12,198	12,198,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	1,187	1,187,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	2	200	200,000.00	0.00
KES / R 19-Dec-16			Foreign Exchange Future	1	1,382	138,200,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	10	1,100	1,100,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 13-Mar-17			Foreign Exchange Future	2	35	35,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	60	60,000.00	0.00
Total Futures				388	136,267	423,466,000.00	0.00
Total Options				3	30,000	30,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				391	166,267	453,466,000.00	0.00