



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: 21/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Sep-16			Any day expiry	1	10,000	10,000,000.00	0.00
\$ / R 7-Oct-16		P	Any day expiry	22	142,000	142,000,000.00	0.00
\$ / R 21-Oct-16		P	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	230	109,681	109,681,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	6	22	2,200,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	18	1,631	1,631,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	10,146	1,014,600,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	13	546	546,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	7	395	395,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	36	10,263	10,263,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	16	1,600,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	102	102,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	18	46,423	46,423,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	7	26,278	26,278,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Total Futures</b>				<b>352</b>	<b>272,624</b>	<b>1,280,939,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>18</b>	<b>105,080</b>	<b>105,080,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>370</b>	<b>377,704</b>	<b>1,386,019,000.00</b>	<b>0.00</b>