



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: 22/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Sep-16		C	Any day expiry	1	20,000	20,000,000.00	0.00
\$ / R 3-Oct-16	13.75	C	Any day expiry	10	60,000	60,000,000.00	0.00
\$ / R 14-Oct-16		C	Any day expiry	6	58,371	58,371,000.00	0.00
\$ / R 24-Oct-16	13.40	P	Any day expiry	14	90,000	90,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	299	176,922	176,922,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	7	181	18,100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	77	8,568	8,568,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	27	9,082	9,082,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	4	1,054	1,054,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	31	5,221	5,221,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	39	39,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	45	45,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	8	4,786	4,786,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				448	206,467	224,386,000.00	0.00
Total Options				41	228,402	228,402,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				489	434,869	452,788,000.00	0.00
