



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: 30/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Sep-16			Any day expiry	3	421	421,000.00	0.00
€ / R 30-Sep-16			Any day expiry	1	34	34,000.00	0.00
£ / R 5-Oct-16			Any day expiry	1	71	71,000.00	0.00
\$ / R 27-Oct-16			Any day expiry	1	938	938,000.00	0.00
€ / R 28-Oct-16			Any day expiry	1	34	34,000.00	0.00
\$ / R 7-Nov-16			Any day expiry	2	476	476,000.00	0.00
\$ / R 28-Nov-16			Any day expiry	2	780	780,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	338	111,151	111,151,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	30	140	14,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	81	76,909	76,909,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	100	10,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	15	609	609,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	6,658	6,658,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	1	313	313,000.00	0.00
CNH / R 19-Dec-16			Foreign Exchange Future	1	10	100,000.00	0.00
SGD / R 19-Dec-16			Foreign Exchange Future	1	440	440,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	139	25,738	25,738,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	18	81	8,100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	25	10,817	10,817,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	9	30	3,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	750	750,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	3	1,500	1,500,000.00	0.00
Total Futures				676	238,000	272,839,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				676	238,000	272,839,000.00	0.00