



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: 25/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16	14.00	C	Foreign Exchange Future	287	163,319	163,319,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	11	60	6,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	16	1,644	1,644,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	20	6,992	6,992,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	8	661	661,000.00	0.00
CAD / R 19-Sep-16			Foreign Exchange Future	1	10	10,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	2	48	480,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 29-Sep-16			Any day expiry	1	1,340	1,340,000.00	0.00
\$ / R 10-Nov-16		C	Any day expiry	2	2,500	2,500,000.00	0.00
€ / R 28-Nov-16			Any day expiry	1	500	500,000.00	0.00
\$ / R 13-Dec-16			Any day expiry	1	250	250,000.00	0.00
\$ / R 19-Dec-16	13.77	P	Foreign Exchange Future	63	34,985	34,985,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	7	26	2,600,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	3	130	130,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	13	2,474	2,474,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	9	1,580	1,580,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 13-Mar-17			Foreign Exchange Future	5	456	456,000.00	0.00
\$ / R 19-Jun-17	16.26	C	Foreign Exchange Future	3	8,550	8,550,000.00	0.00
Total Futures				416	147,195	156,366,000.00	0.00
Total Options				39	78,360	78,360,000.00	0.00
Grand Total for Currency Future Turnover Summary				455	225,555	234,726,000.00	0.00