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: 12/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Sep-16			Foreign Exchange Future	123	236,039	236,039,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	7	19	1,900,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	8	72	72,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	2	200,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	8	353	353,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 30-Sep-16	15.00	C	Any day expiry	12	20,212	20,212,000.00	0.00
$ / R 12-Dec-16		P	Any day expiry	3	25,000	25,000,000.00	0.00
$ / R 19-Dec-16		P	Foreign Exchange Future	125	270,160	270,160,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	2	2,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	7	7,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	15	7,437	7,437,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	50	50,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	26	26,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	1,500	1,500,000.00	0.00
Total Futures				**274**	**415,180**	**417,259,000.00**	**0.00**
Total Options				**37**	**145,700**	**145,700,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**311**	**560,880**	**562,959,000.00**	**0.00**