



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: 06/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 10-Nov-16		C	Any day expiry	20	90,031	90,031,000.00	0.00
\$ / R 12-Dec-16		P	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	120	130,908	130,908,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	20	2,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	23	10,194	10,194,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	2,002	200,200,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	7	3,308	3,308,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	1	313	313,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	11	93,056	93,056,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	3	750	750,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	2	500	500,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	9	2,500	2,500,000.00	0.00
Total Futures				167	180,332	380,510,000.00	0.00
Total Options				34	173,500	173,500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				201	353,832	554,010,000.00	0.00
