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: 07/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 7-Oct-16			Any day expiry	3	41,200	41,200,000.00	0.00
$ / R 10-Nov-16	14.80	C	Any day expiry	22	120,000	120,000,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	175	71,500	71,500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	73	9,575	9,575,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	5	1,123	1,123,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	2	101	101,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	3	216	216,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	10	896	896,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	10	1,000,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	15	15,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	350	350,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
Total Futures				**276**	**111,236**	**112,226,000.00**	**0.00**
Total Options				**25**	**134,750**	**134,750,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**301**	**245,986**	**246,976,000.00**	**0.00**