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: 14/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Oct-16			Any day expiry	2	1,955	1,955,000.00	0.00
$ / R 27-Oct-16			Any day expiry	1	190	190,000.00	0.00
$ / R 10-Nov-16	13.90	P	Any day expiry	4	20,000	20,000,000.00	0.00
$ / R 28-Nov-16			Any day expiry	1	1,123	1,123,000.00	0.00
€ / R 28-Nov-16			Any day expiry	1	33	33,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	168	82,290	82,290,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	14	3,456	3,456,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	6	1,654	165,400,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	10	1,400	1,400,000.00	0.00
$ / R 13-Mar-17		P	Foreign Exchange Future	21	5,423	5,423,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	5	6,185	6,185,000.00	0.00
Total Futures				**214**	**96,272**	**261,008,000.00**	**0.00**
Total Options				**20**	**27,447**	**27,447,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**234**	**123,719**	**288,455,000.00**	**0.00**