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: 17/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 7-Nov-16			Any day expiry	3	22	22,000.00	0.00
$ / R 16-Nov-16			Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	141	101,641	101,641,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	96	9,600,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	19	8,361	8,361,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	14	14,594	1,459,400,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	15	3,346	3,346,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	3	82	82,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	1	147	147,000.00	0.00
HK$/R 19-Dec-16			Foreign Exchange Future	8	10,310	103,100,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	1	2,860	28,600,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	7	524	524,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	35	35,000.00	0.00
Total Futures				**212**	**113,518**	**1,686,358,000.00**	**0.00**
Total Options				**6**	**29,500**	**29,500,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**218**	**143,018**	**1,715,858,000.00**	**0.00**