



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 2-Nov-16	13.72	P	Any day expiry	20	40,000	40,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	272	95,583	95,583,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	19	615	615,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	26	1,049	1,049,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	5	2,034	2,034,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	30	300,000.00	0.00
\$ / R 31-Jan-17			Any day expiry	1	17	17,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	53	17,589	17,589,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	18	1,800,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	6	6,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	4	610	610,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	45	13,305	13,305,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	1	500	500,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>435</b>	<b>128,174</b>	<b>132,008,000.00</b>
<b>Total Options</b>				<b>22</b>	<b>43,700</b>	<b>43,700,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>457</b>	<b>171,874</b>	<b>175,708,000.00</b>