



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: 11/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Oct-16			Any day expiry	2	217	217,000.00	0.00
\$ / R 19-Dec-16	14.00	P	Foreign Exchange Future	476	617,622	617,622,000.00	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	86	50,680	50,680,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	51	36,757	36,757,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	18	13,390	13,390,000.00	0.00
HK\$/R 19-Dec-16			Foreign Exchange Future	8	10,853	108,530,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 29-Dec-16			Any day expiry	2	1,580	1,580,000.00	0.00
\$ / R 13-Mar-17	16.22	C	Foreign Exchange Future	63	13,809	13,809,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	65	65,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	110	110,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	7	103	103,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	35	35,000.00	0.00
\$ / R 18-Sep-17		C	Foreign Exchange Future	4	440	440,000.00	0.00
<b>Total Futures</b>				<b>649</b>	<b>424,104</b>	<b>524,211,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>78</b>	<b>321,627</b>	<b>321,627,000.00</b>	<b>0.00</b>

---

<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>Grand Total for Currency Future Turnover Summary</b>				<b>727</b>	<b>745,731</b>	<b>845,838,000.00</b>	<b>0.00</b>

---