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: 27/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Oct-16			Any day expiry	22	23,199	23,199,000.00	0.00
£ / R 27-Oct-16			Any day expiry	3	92	92,000.00	0.00
$ / R 28-Nov-16			Any day expiry	4	5,847	5,847,000.00	0.00
£ / R 2-Dec-16			Any day expiry	1	35	35,000.00	0.00
$ / R 19-Dec-16	13.00	P	Foreign Exchange Future	120	184,730	184,730,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	13	1,300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	6	172	172,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	95	95,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	8	8,000.00	0.00
$ / R 4-Jan-17			Any day expiry	1	2,000	2,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	3	140	140,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	3	1,962	1,962,000.00	0.00
Total Futures				**165**	**118,393**	**119,680,000.00**	**0.00**
Total Options				**5**	**100,000**	**100,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**170**	**218,393**	**219,680,000.00**	**0.00**