



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: 08/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	111	41,186	41,186,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	38	3,800,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	6	404	404,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	10	946	946,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	45	45,000.00	0.00
\$ / R 27-Feb-17			Any day expiry	3	2,105	2,105,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	12	2,691	2,691,000.00	0.00
€ / R 13-Mar-17		C	Foreign Exchange Future	6	1,573	1,573,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	2	242	242,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	7	5,045	5,045,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	1	1,000.00	0.00
Total Futures				154	42,013	45,775,000.00	0.00
Total Options				8	12,263	12,263,000.00	0.00
Grand Total for Currency Future Turnover Summary				162	54,276	58,038,000.00	0.00