



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: 21/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Dec-16			Any day expiry	1	1,777	1,777,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	99	37,119	37,119,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	7	35	3,500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	14	537	537,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	13	1,469	1,469,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	50	50,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	15	150,000.00	0.00
\$ / R 20-Jan-17			Any day expiry	1	4	4,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	17	3,930	3,930,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	500	500,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	3	2,150	2,150,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	8	7,301	7,301,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	13	5,650	5,650,000.00	0.00
Total Futures				181	61,390	65,287,000.00	0.00
Total Options				1	150	150,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				182	61,540	65,437,000.00	0.00
