



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: 19/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	122	191,665	191,665,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	27	23,793	23,793,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	6	11,173	1,117,300,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	22	26,820	26,820,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	8	4,698	4,698,000.00	0.00
CAD / R 19-Dec-16			Foreign Exchange Future	1	12	12,000.00	0.00
CF CANDO CAGZ 19-Dec			Can-Do Future	4	20,000	20,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	2	1,710	1,710,000.00	0.00
CNH / R 19-Dec-16			Foreign Exchange Future	1	10	100,000.00	0.00
HK\$/R 19-Dec-16			Foreign Exchange Future	1	100	1,000,000.00	0.00
QUANTO £ / \$ 19-Dec-16			Foreign Exchange Future	1	2	20,000.00	0.00
SGD / R 19-Dec-16			Foreign Exchange Future	1	153	153,000.00	0.00
TRY / R 19-Dec-16			Foreign Exchange Future	1	83	83,000.00	0.00
\$ / R 28-Feb-17			Any day expiry	1	63	63,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	175	61,956	61,956,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	18	2,157	2,157,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	4	201	20,100,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	21	2,656	2,656,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 13-Mar-17			Foreign Exchange Future	7	661	661,000.00	0.00
CAD/ R 13-Mar-17			Foreign Exchange Future	1	69	69,000.00	0.00
CHF / R 13-Mar-17			Foreign Exchange Future	1	81	81,000.00	0.00
CNH / R 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	1	83	83,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	8	188,527	188,527,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	5	9,708	9,708,000.00	0.00
Total Futures				431	362,851	1,469,995,000.00	0.00
Total Options				9	183,540	183,540,000.00	0.00
Grand Total for Currency Future Turnover Summary				440	546,391	1,653,535,000.00	0.00