



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: 22/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
CNH/R 28-Nov-16			Any day expiry	1	435	4,350,000.00	0.00
\$ / R 19-Dec-16	14.14	P	Foreign Exchange Future	170	99,272	99,272,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	13	852	852,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	6	804	804,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	67	67,000.00	0.00
QUANTO £ / \$ 19-Dec-16			Foreign Exchange Future	2	1,408	14,080,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 20-Jan-17			Any day expiry	1	57	57,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	20	145,030	145,030,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	5	180	180,000.00	0.00
\$ / R 19-Jun-17		C	Foreign Exchange Future	3	5,012	5,012,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	15	15,000.00	0.00
<b>Total Futures</b>				<b>212</b>	<b>206,693</b>	<b>224,819,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>15</b>	<b>46,500</b>	<b>46,500,000.00</b>	<b>0.00</b>

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>227</b>	<b>253,193</b>	<b>271,319,000.00</b>	<b>0.00</b>