



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: 25/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 25-Nov-16			Any day expiry	1	34	34,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	114	70,404	70,404,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	42	4,200,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	13	88	88,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	40	40,000.00	0.00
\$ / R 27-Feb-17			Any day expiry	1	625	625,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	14	3,222	3,222,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	5	21,914	21,914,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	17,620	17,620,000.00	0.00
\$ / R 18-Dec-17	14.18	P	Foreign Exchange Future	18	64,000	64,000,000.00	0.00
Total Futures				156	114,014	118,172,000.00	0.00
Total Options				18	64,000	64,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				174	178,014	182,172,000.00	0.00