



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: 07/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Dec-16			Any day expiry	1	18	18,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	104	111,414	111,414,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	0	0	0.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	14	1,020	1,020,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	12	2,486	2,486,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	6	1,753	1,753,000.00	0.00
KES / R 19-Dec-16			Foreign Exchange Future	1	1,382	138,200,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	86	94,091	94,091,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	94	9,400,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	22	2,670	2,670,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	9	15,986	15,986,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	4	1,751	1,751,000.00	0.00
\$ / R 19-Jun-17		C	Foreign Exchange Future	14	8,080	8,080,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	30	30,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	7	800	800,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	2	2,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 18-Sep-17			Foreign Exchange Future	1	1,137	1,137,000.00	0.00
KES / R 18-Sep-17			Foreign Exchange Future	1	1,382	138,200,000.00	0.00
Total Futures				278	221,262	505,590,000.00	0.00
Total Options				12	22,848	22,848,000.00	0.00
Grand Total for Currency Future Turnover Summary				290	244,110	528,438,000.00	0.00