



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: 12/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Dec-16			Any day expiry	4	5,824	5,824,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	76	16,868	16,868,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	15	5,053	5,053,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	6	515	515,000.00	0.00
\$ / R 28-Dec-16			Any day expiry	9	2,966	2,966,000.00	0.00
\$ / R 17-Jan-17			Any day expiry	3	2,600	2,600,000.00	0.00
\$ / R 31-Jan-17			Any day expiry	9	4,007	4,007,000.00	0.00
£ / R 31-Jan-17			Any day expiry	1	6	6,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	80	74,036	74,036,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	12	3,599	3,599,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	28	2,800,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	7	760	760,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	4	1,069	1,069,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	300	300,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	100	100,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>203</b>	<b>54,711</b>	<b>58,473,000.00</b>
<b>Total Options</b>				<b>28</b>	<b>63,030</b>	<b>63,030,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>231</b>	<b>117,741</b>	<b>121,503,000.00</b>