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: 16/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Jan-17			Any day expiry	1	839	839,000.00	0.00
$ / R 31-Jan-17			Any day expiry	1	399	399,000.00	0.00
$ / R 17-Feb-17			Any day expiry	1	243	243,000.00	0.00
$ / R 23-Feb-17			Any day expiry	1	500	500,000.00	0.00
$ / R 28-Feb-17			Any day expiry	1	8	8,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	89	17,959	17,959,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	14	362	362,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	10	493	493,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	30	30,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	2	20	200,000.00	0.00
$ / R 31-Mar-17			Any day expiry	1	4	4,000.00	0.00
$ / R 19-Jun-17	14.26	C	Foreign Exchange Future	3	6,037	6,037,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				**127**	**23,844**	**24,123,000.00**	**0.00**
Total Options				**1**	**3,156**	**3,156,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**128**	**27,000**	**27,279,000.00**	**0.00**