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: 13/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Feb-17	13.61	P	Any day expiry	8	25,000	25,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	100	67,394	67,394,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	19	3,354	3,354,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	6	959	959,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	3	3	3,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	30	300,000.00	0.00
$ / R 31-Mar-17			Any day expiry	1	53	53,000.00	0.00
$ / R 11-May-17			Any day expiry	1	70	70,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	21	10,289	10,289,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	4,639	4,639,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	1	7,630	7,630,000.00	0.00
$ / R 11-Aug-17			Any day expiry	1	70	70,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	2	800	800,000.00	0.00
$ / R 13-Nov-17			Any day expiry	1	70	70,000.00	0.00
$ / R 13-Feb-18			Any day expiry	1	70	70,000.00	0.00
$ / R 11-May-18			Any day expiry	1	70	70,000.00	0.00
$ / R 13-Aug-18			Any day expiry	1	70	70,000.00	0.00
$ / R 13-Nov-18			Any day expiry	1	70	70,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Feb-19			Any day expiry	1	70	70,000.00	0.00
Total Futures				**163**	**95,711**	**95,981,000.00**	**0.00**
Total Options				**8**	**25,000**	**25,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**171**	**120,711**	**120,981,000.00**	**0.00**