



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: 14/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	182	43,582	43,582,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	22	5,414	5,414,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	14	13,872	13,872,000.00	0.00
AUS / R 13-Mar-17			Foreign Exchange Future	11	21,000	21,000,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	25	25,000.00	0.00
\$ / R 13-Apr-17			Any day expiry	2	289	289,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	2	33	33,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	47	9,514	9,514,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	70	70,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	920	920,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	10	2,092	2,092,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	10	10,000.00	0.00
Total Futures				298	96,831	96,831,000.00	0.00
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				298	96,831	96,831,000.00	0.00
