



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: 24/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 24-Feb-17			Any day expiry	4	7,900	7,900,000.00	0.00
€ / R 24-Feb-17			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	127	47,263	47,263,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	2	200,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	8	25	25,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	4	282	282,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	42	42,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	2	24	24,000.00	0.00
£ / R 13-Apr-17			Any day expiry	1	4	4,000.00	0.00
£ / R 25-Apr-17			Any day expiry	1	131	131,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	28	4,728	4,728,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	27	27,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	18	18,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	4	917	917,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	14	70	70,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 19-Mar-18		P	Foreign Exchange Future	3	7,734	7,734,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				196	53,658	54,036,000.00
Total Options				10	17,534	17,534,000.00
Grand Total for Currency Future Turnover Summary				206	71,192	71,570,000.00