



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: 10/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Jan-17			Any day expiry	1	47	47,000.00	0.00
\$ / R 28-Feb-17			Any day expiry	4	2,287	2,287,000.00	0.00
\$ / R 13-Mar-17	13.20	P	Foreign Exchange Future	118	29,487	29,487,000.00	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	15	364	364,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	21	2,100,000.00	0.00
€ / R 13-Mar-17		P	Foreign Exchange Future	10	4,510	4,510,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	7	663	663,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	3	191	191,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	400	400,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	2	20	20,000.00	0.00
Total Futures				156	29,500	32,569,000.00	0.00
Total Options				10	8,500	8,500,000.00	0.00
Grand Total for Currency Future Turnover Summary				166	38,000	41,069,000.00	0.00