



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: 24/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Jan-17			Any day expiry	1	1,980	1,980,000.00	0.00
\$ / R 10-Feb-17	13.80	C	Any day expiry	7	20,000	20,000,000.00	0.00
\$ / R 23-Feb-17	13.46	P	Any day expiry	2	72,000	72,000,000.00	0.00
\$ / R 28-Feb-17			Any day expiry	2	6	6,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	199	131,795	131,795,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	10	611	611,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	263	26,300,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	17	2,063	2,063,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	1	20	200,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	5	20,000	20,000,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	22	8,207	8,207,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	5,685	5,685,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	8	3,575	3,575,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	1	18,000	18,000,000.00	0.00
Total Futures				265	186,205	212,422,000.00	0.00
Total Options				13	98,000	98,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				278	284,205	310,422,000.00	0.00
