



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: 25/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Jan-17			Any day expiry	1	1,000	1,000,000.00	0.00
€ / R 25-Jan-17			Any day expiry	1	67	67,000.00	0.00
\$ / R 23-Feb-17	13.30	C	Any day expiry	8	50,000	50,000,000.00	0.00
\$ / R 28-Feb-17			Any day expiry	1	8	8,000.00	0.00
£ / R 28-Feb-17			Any day expiry	1	22	22,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	131	47,189	47,189,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	9	1,298	1,298,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	14	6,708	6,708,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	1	1,000.00	0.00
QUANTO £ / \$ 13-Mar-17			Foreign Exchange Future	2	20	200,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	1	20,000	20,000,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	51	51,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	15	1,356	1,356,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	33	33,000.00	0.00
\$ / R 25-Jul-17		C	Any day expiry	2	4,000	4,000,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	500	500,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	4	33	33,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				186	78,292	79,066,000.00
Total Options				10	54,000	54,000,000.00
Grand Total for Currency Future Turnover Summary				196	132,292	133,066,000.00