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: 31/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Jan-17			Any day expiry	5	3,635	3,635,000.00	0.00
£ / R 31-Jan-17			Any day expiry	1	30	30,000.00	0.00
€ / R 31-Jan-17			Any day expiry	1	12	12,000.00	0.00
$ / R 28-Feb-17			Any day expiry	3	3,795	3,795,000.00	0.00
€ / R 28-Feb-17			Any day expiry	1	21	21,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	132	50,318	50,318,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	50	5,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	22	1,493	1,493,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	80	8,000,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	16	5,968	5,968,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	30	30,000.00	0.00
NZ$ / R 13-Mar-17			Foreign Exchange Future	1	58	58,000.00	0.00
QUANTO £ /$ 13-Mar-17			Foreign Exchange Future	2	1,370	13,700,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	3	40	400,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	1	83	83,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	33	33,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	14	344	344,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	200	200,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Sep-17			Foreign Exchange Future	3	169	169,000.00	0.00
$ / R 18-Dec-17		P	Foreign Exchange Future	9	14,623	14,623,000.00	0.00
Total Futures				**214**	**67,739**	**93,299,000.00**	**0.00**
Total Options				**7**	**14,613**	**14,613,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**221**	**82,352**	**107,912,000.00**	**0.00**