



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: 01/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Feb-17			Any day expiry	2	3,372	3,372,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	98	36,727	36,727,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	25	2,398	2,398,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	87	8,700,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	15	7,735	7,735,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	4	1,044	1,044,000.00	0.00
CAD/ R 13-Mar-17			Foreign Exchange Future	1	106	106,000.00	0.00
CHF / R 13-Mar-17			Foreign Exchange Future	1	80	80,000.00	0.00
HK\$/R 13-Mar-17			Foreign Exchange Future	2	1,300	13,000,000.00	0.00
QUANTO £ / \$ 13-Mar-17			Foreign Exchange Future	2	1,350	13,500,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	13	920	920,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	200	200,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	7	342	342,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	3	259	259,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	1	100,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				180	55,910	88,760,000.00	0.00
Total Options				2	128	128,000.00	0.00
Grand Total for Currency Future Turnover Summary				182	56,038	88,888,000.00	0.00