



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: 09/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Feb-17	13.23	P	Any day expiry	7	20,000	20,000,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	80	11,877	11,877,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	41	39,198	39,198,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	16	5,611	5,611,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	10	10,000.00	0.00
QUANTO £ / \$ 13-Mar-17			Foreign Exchange Future	3	30	300,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	5	478	4,780,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	5	1,235	1,235,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	15	15,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	2	10	10,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	3	250	250,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	1	1,400	1,400,000.00	0.00
\$ / R 25-Apr-18	15.81	C	Any day expiry	2	3,000	3,000,000.00	0.00
Total Futures				158	58,515	63,186,000.00	0.00
Total Options				11	24,700	24,700,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				169	83,215	87,886,000.00	0.00
