



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 23-Feb-17			Any day expiry	1	36,000	36,000,000.00	0.00
€ / R 24-Feb-17			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	298	246,120	246,120,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	26	2,600,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	10	4,970	4,970,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	7	405	405,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	3	4,546	4,546,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	1	1,500	1,500,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	54	20,638	20,638,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	23	23,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	14	14,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	1	1,000.00	0.00
CAD/ R 19-Jun-17			Foreign Exchange Future	2	10	10,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	7	135	135,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	70	70,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>389</b>	<b>293,368</b>	<b>296,032,000.00</b>
<b>Total Options</b>				<b>8</b>	<b>23,100</b>	<b>23,100,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>397</b>	<b>316,468</b>	<b>319,132,000.00</b>