



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: 02/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	77	28,667	28,667,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	7	58	5,800,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	8	1,863	1,863,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	11	2,503	2,503,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	2	25	25,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 3-Apr-17			Any day expiry	4	61,600	61,600,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	25	9,241	9,241,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	25	25,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	5	25	25,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	2	525	525,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	6	600,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	3	300,000.00	0.00
Total Futures				142	58,036	66,244,000.00	0.00
Total Options				7	46,530	46,530,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				149	104,566	112,774,000.00	0.00
