



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: 03/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	419	79,141	79,141,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	33	3,300,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	8	5,849	5,849,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	6	1,228	1,228,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	3	156	156,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	5	5,000.00	0.00
\$ / R 3-Apr-17			Any day expiry	1	15,400	15,400,000.00	0.00
£ / R 13-Apr-17			Any day expiry	1	5	5,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	43	44,091	44,091,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	6	266	266,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	3	351	351,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	2	58,587	585,870,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	287	2,920	2,920,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	20	20,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	20	96	96,000.00	0.00
Total Futures				807	208,148	738,698,000.00	0.00
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				807	208,148	738,698,000.00	0.00
