



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: 14/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-17			Any day expiry	7	18,032	18,032,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	3	3,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	6	6,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	111	36,459	36,459,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	8	1,008	1,008,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	11	23,769	23,769,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	4	4,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	35	350,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 18-Dec-17		P	Foreign Exchange Future	16	54,025	54,025,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				152	79,647	81,006,000.00	0.00
Total Options				11	54,000	54,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				163	133,647	135,006,000.00	0.00
