



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: 16/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Mar-17			Any day expiry	3	657	657,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	34	34,000.00	0.00
\$ / R 13-Apr-17	13.50	C	Any day expiry	7	21,850	21,850,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	1	37	37,000.00	0.00
€ / R 28-Apr-17			Any day expiry	1	5	5,000.00	0.00
\$ / R 19-Jun-17		C	Foreign Exchange Future	251	175,547	175,547,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	19	14,787	14,787,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	43	43,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	8	8,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	20	200,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 18-Sep-17		C	Foreign Exchange Future	21	21,553	21,553,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	200	200,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	4	4,000.00	0.00
\$ / R 27-Sep-17			Any day expiry	1	56	56,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	18	3,925	3,925,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	3	15	15,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				310	178,010	178,865,000.00
Total Options				27	60,756	60,756,000.00
Grand Total for Currency Future Turnover Summary				337	238,766	239,621,000.00