



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: 04/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Apr-17	13.66	C	Any day expiry	4	6,538	6,538,000.00	0.00
\$ / R 4-May-17	13.22	P	Any day expiry	7	25,000	25,000,000.00	0.00
\$ / R 19-Jun-17		P	Foreign Exchange Future	643	820,557	820,557,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	25	2,557	2,557,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	29	2,726	2,726,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	6	1,166	1,166,000.00	0.00
\$ / R 18-Sep-17		C	Foreign Exchange Future	29	3,788	3,788,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	2	2,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	532	532,000.00	0.00
\$ / R 18-Dec-17	15.11	C	Foreign Exchange Future	60	45,114	45,114,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	25	2,500,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	1	210	210,000.00	0.00
<b>Total Futures</b>				<b>783</b>	<b>841,221</b>	<b>844,686,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>33</b>	<b>67,004</b>	<b>67,004,000.00</b>	<b>0.00</b>

---

<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>Grand Total for Currency Future Turnover Summary</b>				<b>816</b>	<b>908,225</b>	<b>911,690,000.00</b>	<b>0.00</b>

---