



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: 18/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Apr-17			Any day expiry	3	2,400	2,400,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	1	10	10,000.00	0.00
\$ / R 12-May-17		C	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 31-May-17			Any day expiry	1	843	843,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	194	212,519	212,519,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	24	2,400,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	31	81,474	81,474,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	7	2,505	2,505,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	5	157	157,000.00	0.00
CHF / R 19-Jun-17			Foreign Exchange Future	1	141	141,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	8	80,165	801,650,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	2	10	100,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	20	1,778	1,778,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	120	120,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	2	50	5,000,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	503	503,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	6	185	185,000.00	0.00
¥ / R 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	570	570,000.00	0.00
Total Futures				294	384,418	1,113,418,000.00	0.00
Total Options				6	20,037	20,037,000.00	0.00
Grand Total for Currency Future Turnover Summary				300	404,455	1,133,455,000.00	0.00