



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: 04/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 4-May-17			Any day expiry	4	5,000	5,000,000.00	0.00
\$ / R 18-May-17		P	Any day expiry	8	20,000	20,000,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	212	91,385	91,385,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	19	14,901	14,901,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	16	1,120	1,120,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	2	150	1,500,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	3	75	750,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	31	3,157	3,157,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	7	2,000	2,000,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	6	1,277	1,277,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	5	1,010	1,010,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	500	500,000.00	0.00
<b>Total Futures</b>				<b>307</b>	<b>120,575</b>	<b>122,600,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>8</b>	<b>20,000</b>	<b>20,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>315</b>	<b>140,575</b>	<b>142,600,000.00</b>	<b>0.00</b>