



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: 08/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 8-May-17			Any day expiry	3	2,500	2,500,000.00	0.00
\$ / R 15-May-17		C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 31-May-17			Any day expiry	1	18	18,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	126	84,906	84,906,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	10	1,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	10	1,428	1,428,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	8	379	379,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 30-Jun-17			Any day expiry	1	12	12,000.00	0.00
\$ / R 17-Jul-17			Any day expiry	1	78	78,000.00	0.00
\$ / R 18-Sep-17		P	Foreign Exchange Future	16	26,488	26,488,000.00	0.00
AUS\$ / R 18-Sep-17			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	3	139	139,000.00	0.00
<b>Total Futures</b>				<b>170</b>	<b>91,075</b>	<b>92,965,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>7</b>	<b>29,988</b>	<b>29,988,000.00</b>	<b>0.00</b>

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>177</b>	<b>121,063</b>	<b>122,953,000.00</b>	<b>0.00</b>