



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: 11/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-May-17			Any day expiry	1	70	70,000.00	0.00
\$ / R 18-May-17			Any day expiry	9	20,019	20,019,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	168	62,313	62,313,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	12	1,200,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	7	270	270,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	12	1,826	1,826,000.00	0.00
CAD/ R 19-Jun-17			Foreign Exchange Future	5	6,987	6,987,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	17	3,101	3,101,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	534	534,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	7	1,030	1,030,000.00	0.00
\$ / R 19-Mar-18	15.11	C	Foreign Exchange Future	4	9,200	9,200,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	3	1,000	1,000,000.00	0.00
<b>Total Futures</b>				<b>236</b>	<b>98,867</b>	<b>100,055,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>3</b>	<b>7,500</b>	<b>7,500,000.00</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>239</b>	<b>106,367</b>	<b>107,555,000.00</b>	<b>0.00</b>

---