



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: 24/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 31-May-17			Any day expiry	1	2	2,000.00	0.00
\$ / R 6-Jun-17		P	Any day expiry	4	30,000	30,000,000.00	0.00
\$ / R 12-Jun-17		P	Any day expiry	1	200	200,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	229	74,078	74,078,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	12	2,011	2,011,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	15	2,725	2,725,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	20	20,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 7-Jul-17			Any day expiry	4	5,100	5,100,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	26	34,475	34,475,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	3	643	643,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	10	1,000	1,000,000.00	0.00
\$ / R 18-Dec-17	17.17	C	Foreign Exchange Future	30	63,092	63,092,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	5	500	500,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
KES / R 18-Jun-18			Foreign Exchange Future	2	2,290	229,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				321	106,997	334,256,000.00
Total Options				26	110,200	110,200,000.00
Grand Total for Currency Future Turnover Summary				347	217,197	444,456,000.00