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: 30/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-May-17			Any day expiry	5	5,158	5,158,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	167	39,387	39,387,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	11	1,255	1,255,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	20	502	502,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	2	256	256,000.00	0.00
$ / R 30-Jun-17			Any day expiry	2	1,800	1,800,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	21	4,290	4,290,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	21	21,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	1	40	40,000.00	0.00
$ / R 2-Jan-18			Any day expiry	1	1,000	1,000,000.00	0.00
Total Futures				**232**	**53,210**	**53,309,000.00**	**0.00**
Total Options				**1**	**500**	**500,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**233**	**53,710**	**53,809,000.00**	**0.00**