



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: 20/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Mar-17			Any day expiry	2	519	519,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	1	380	380,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	106	45,841	45,841,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	8	800,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	4	613	613,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	6	1,016	1,016,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	2	275	275,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	9	2,805	2,805,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	12	12,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	6	80	80,000.00	0.00
<b>Total Futures</b>				<b>131</b>	<b>33,649</b>	<b>35,341,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>8</b>	<b>18,000</b>	<b>18,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>139</b>	<b>51,649</b>	<b>53,341,000.00</b>	<b>0.00</b>