



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: 27/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Mar-17			Any day expiry	2	542	542,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	2	2,000.00	0.00
€ / R 31-Mar-17			Any day expiry	1	1	1,000.00	0.00
\$ / R 3-Apr-17	12.80	P	Any day expiry	12	20,000	20,000,000.00	0.00
\$ / R 10-Apr-17		C	Any day expiry	16	110,000	110,000,000.00	0.00
€ / R 13-Apr-17			Any day expiry	1	1	1,000.00	0.00
\$ / R 28-Apr-17		C	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 19-Jun-17	12.90	P	Foreign Exchange Future	498	455,279	455,279,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	8	391	39,100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	45	7,341	7,341,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	44	12,170	12,170,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	8	375	375,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	3	75	750,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	20	308	308,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	43	43,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 18-Dec-17	13.50	C	Foreign Exchange Future	57	116,892	116,892,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
£ / R 18-Dec-17			Foreign Exchange Future	3	5,698	5,698,000.00
<b>Total Futures</b>				<b>657</b>	<b>302,448</b>	<b>342,282,000.00</b>
<b>Total Options</b>				<b>70</b>	<b>428,730</b>	<b>428,730,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>727</b>	<b>731,178</b>	<b>771,012,000.00</b>