



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: 05/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Apr-17			Any day expiry	2	2,740	2,740,000.00	0.00
£ / R 13-Apr-17			Any day expiry	1	18	18,000.00	0.00
€ / R 13-Apr-17			Any day expiry	1	1	1,000.00	0.00
\$ / R 25-Apr-17			Any day expiry	1	20	20,000.00	0.00
£ / R 24-Apr-17			Any day expiry	2	55	55,000.00	0.00
\$ / R 19-Jun-17		C	Foreign Exchange Future	538	707,765	707,765,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	23	2,796	2,796,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	23	7,366	7,366,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	5	460	460,000.00	0.00
CAD/ R 19-Jun-17			Foreign Exchange Future	1	5	5,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	2	25	250,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	2	15	150,000.00	0.00
\$ / R 5-Jul-17		C	Any day expiry	3	5,000	5,000,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	1,500	1,500,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	15	11,453	11,453,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	252	252,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 18-Sep-17			Foreign Exchange Future	6	509	509,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	123	1,230	1,230,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				753	732,191	735,125,000.00	0.00
Total Options				6	9,150	9,150,000.00	0.00
Grand Total for Currency Future Turnover Summary				759	741,341	744,275,000.00	0.00