



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: 19/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-May-17			Any day expiry	2	1,748	1,748,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	131	31,913	31,913,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	20	2,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	4	1,605	1,605,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	23	8,586	8,586,000.00	0.00
NOK/R 19-Jun-17			Foreign Exchange Future	5	4,350	43,500,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	2	65	650,000.00	0.00
\$ / R 18-Sep-17	12.50	P	Foreign Exchange Future	14	1,904	1,904,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	6	30	30,000.00	0.00
Total Futures				183	49,693	91,408,000.00	0.00
Total Options				5	528	528,000.00	0.00
Grand Total for Currency Future Turnover Summary				188	50,221	91,936,000.00	0.00