



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: 25/05/2017

| Contract                | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value |      |
|-------------------------|--------|----------|-------------------------|--------------|------------------|---------------|------|
| \$ / R 29-May-17        | 12.90  | P        | Any day expiry          | 14           | 40,000           | 40,000,000.00 | 0.00 |
| \$ / R 6-Jun-17         |        |          | Any day expiry          | 4            | 30,000           | 30,000,000.00 | 0.00 |
| \$ / R 19-Jun-17        |        |          | Foreign Exchange Future | 165          | 64,408           | 64,408,000.00 | 0.00 |
| \$ / R MAXI 19-Jun-17   |        |          | Foreign Exchange Future | 2            | 38               | 3,800,000.00  | 0.00 |
| £ / R 19-Jun-17         |        |          | Foreign Exchange Future | 9            | 2,279            | 2,279,000.00  | 0.00 |
| € / R 19-Jun-17         |        |          | Foreign Exchange Future | 14           | 1,763            | 1,763,000.00  | 0.00 |
| AU\$ / R 19-Jun-17      |        |          | Foreign Exchange Future | 2            | 7,181            | 7,181,000.00  | 0.00 |
| QUANTO € / \$ 19-Jun-17 |        |          | Foreign Exchange Future | 1            | 50               | 500,000.00    | 0.00 |
| \$ / R 30-Jun-17        |        |          | Any day expiry          | 1            | 1,000            | 1,000,000.00  | 0.00 |
| \$ / R 14-Jul-17        |        |          | Any day expiry          | 1            | 690              | 690,000.00    | 0.00 |
| \$ / R 31-Jul-17        |        |          | Any day expiry          | 1            | 1,500            | 1,500,000.00  | 0.00 |
| \$ / R 18-Sep-17        | 13.50  | C        | Foreign Exchange Future | 28           | 5,276            | 5,276,000.00  | 0.00 |
| £ / R 18-Sep-17         |        |          | Foreign Exchange Future | 1            | 20               | 20,000.00     | 0.00 |
| AU\$ / R 18-Sep-17      |        |          | Foreign Exchange Future | 1            | 8                | 8,000.00      | 0.00 |
| \$ / R 18-Dec-17        |        |          | Foreign Exchange Future | 12           | 28,008           | 28,008,000.00 | 0.00 |
| € / R 18-Dec-17         |        |          | Foreign Exchange Future | 1            | 20               | 20,000.00     | 0.00 |
| AU\$ / R 18-Dec-17      |        |          | Foreign Exchange Future | 1            | 10               | 10,000.00     | 0.00 |

| <b>Contract</b>   | <b>Strike</b> | <b>Call/Put</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Foreign Value</b>  |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|
| <b>Total Futures</b>                                    |               |                 |                | <b>231</b>          | <b>112,445</b>          | <b>116,657,000.00</b> |
| <b>Total Options</b>                                    |               |                 |                | <b>27</b>           | <b>69,806</b>           | <b>69,806,000.00</b>  |
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>258</b>          | <b>182,251</b>          | <b>186,463,000.00</b> |