



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: 10/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Jul-17			Any day expiry	1	2,130	2,130,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	122	187,516	187,516,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	4	41	4,100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	8	1,126	1,126,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	11	1,406	1,406,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	9	1,460	1,460,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
\$ / R 18-Dec-17		C	Foreign Exchange Future	4	2,220	2,220,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	9	7,805	7,805,000.00	0.00
Total Futures				161	185,864	191,273,000.00	0.00
Total Options				9	18,000	18,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				170	203,864	209,273,000.00	0.00