



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: 11/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Jul-17			Any day expiry	2	1,004	1,004,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	189	173,074	173,074,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	8	802	802,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	37	16,615	16,615,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	14	44,298	44,298,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	3	15	15,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 1-Feb-18		C	Any day expiry	6	8,169	8,169,000.00	0.00
\$ / R 19-Mar-18	14.18	P	Foreign Exchange Future	7	41,000	41,000,000.00	0.00
<b>Total Futures</b>				<b>251</b>	<b>170,754</b>	<b>172,383,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>20</b>	<b>114,519</b>	<b>114,519,000.00</b>	<b>0.00</b>

---

<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>Grand Total for Currency Future Turnover Summary</b>				<b>271</b>	<b>285,273</b>	<b>286,902,000.00</b>	<b>0.00</b>

---