



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: 14/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Jul-17			Any day expiry	2	3,920	3,920,000.00	0.00
\$ / R 17-Jul-17			Any day expiry	1	1,070	1,070,000.00	0.00
\$ / R 16-Aug-17		P	Any day expiry	2	40,000	40,000,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	166	114,431	114,431,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	6	63	63,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	9	942	942,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	450	450,000.00	0.00
QUANTO £ / \$ 18-Sep-17			Foreign Exchange Future	1	5,200	52,000,000.00	0.00
\$ / R 29-Sep-17			Any day expiry	2	1,200	1,200,000.00	0.00
\$ / R 15-Dec-17			Any day expiry	1	1,750	1,750,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	9	1,925	1,925,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	2	28	28,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	7	7,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	11	113	113,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	10	10,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				217	130,625	178,415,000.00	0.00
Total Options				3	40,500	40,500,000.00	0.00
Grand Total for Currency Future Turnover Summary				220	171,125	218,915,000.00	0.00