



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: 19/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jul-17			Any day expiry	1	1,080	1,080,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	110	66,395	66,395,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	3	22	2,200,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	9	620	620,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	29	2,900,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	9	846	846,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	273	273,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	3	450	4,500,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	12	6,765	6,765,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	2	200,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	500	500,000.00	0.00
<b>Total Futures</b>				<b>153</b>	<b>74,382</b>	<b>83,679,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>1</b>	<b>2,600</b>	<b>2,600,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>154</b>	<b>76,982</b>	<b>86,279,000.00</b>	<b>0.00</b>