



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: 20/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17			Foreign Exchange Future	115	61,969	61,969,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	3	3	300,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	13	8,244	8,244,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	7	619	619,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	2	5,210	52,100,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	7	1,012	1,012,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	7	1,035	1,035,000.00	0.00
\$ / R 19-Mar-18		P	Foreign Exchange Future	1	28,000	28,000,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
Total Futures				159	80,193	127,479,000.00	0.00
Total Options				1	28,000	28,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				160	108,193	155,479,000.00	0.00