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: 21/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 21-Jul-17			Any day expiry	7	20,140	20,140,000.00	0.00
$ / R 31-Jul-17			Any day expiry	1	13	13,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	106	95,178	95,178,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	3	3	300,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	5	1,513	1,513,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	5	1,842	1,842,000.00	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	3,903	39,030,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	13	2,790	2,790,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	4	392	392,000.00	0.00
$ / R 19-Mar-18		C	Foreign Exchange Future	11	225,010	225,010,000.00	0.00
Total Futures				**148**	**125,939**	**163,208,000.00**	**0.00**
Total Options				**10**	**225,000**	**225,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**158**	**350,939**	**388,208,000.00**	**0.00**