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: 28/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Sep-17			Foreign Exchange Future	99	46,929	46,929,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	9	9,421	9,421,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	9	5,254	5,254,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	1	30	30,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	20	1,650	1,650,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	2,600	26,000,000.00	0.00
$ / R 18-Dec-17		P	Foreign Exchange Future	5	6,045	6,045,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	6	267	267,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	19	1,650	1,650,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	10	10,000.00	0.00
Total Futures				**170**	**68,176**	**93,556,000.00**	**0.00**
Total Options				**4**	**5,700**	**5,700,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**174**	**73,876**	**99,256,000.00**	**0.00**