



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: 01/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 1-Sep-17			Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 18-Sep-17	12.50	P	Foreign Exchange Future	128	119,718	119,718,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	320	32,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	12	1,284	1,284,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	26	10,460	10,460,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	250	250,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	1	15	150,000.00	0.00
\$ / R 18-Dec-17	13.20	C	Foreign Exchange Future	50	19,336	19,336,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	386	38,600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	6	2,610	2,610,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	7	281	281,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	1	1,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 19-Mar-18	13.25	P	Foreign Exchange Future	12	8,678	8,678,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	320	32,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	5	25	25,000.00	0.00
\$ / R 20-Jul-18			Any day expiry	1	370	370,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				251	161,935	263,644,000.00
Total Options				13	22,319	22,319,000.00
Grand Total for Currency Future Turnover Summary				264	184,254	285,963,000.00