



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: 13/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	152	164,140	164,140,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	8	26	2,600,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	5	4,202	4,202,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	19	5,701	5,701,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 14-Jul-17			Any day expiry	1	700	700,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	4	4,000.00	0.00
\$ / R 31-Aug-17			Any day expiry	1	2,500	2,500,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	138	158,355	158,355,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	13	6,146	6,146,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	13	4,108	4,108,000.00	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	1	20	20,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	1	9	9,000.00	0.00
Total Futures				357	346,172	352,895,000.00	0.00
Total Options				1	200	200,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				358	346,372	353,095,000.00	0.00
