



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Jul-17			Any day expiry	1	4	4,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	59	46,278	46,278,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	3	3	300,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	964	964,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	14	871	871,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	9	6,760	6,760,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	3	15	15,000.00	0.00
<b>Total Futures</b>				<b>97</b>	<b>51,800</b>	<b>52,592,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>2</b>	<b>3,600</b>	<b>3,600,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>99</b>	<b>55,400</b>	<b>56,192,000.00</b>	<b>0.00</b>