



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: 04/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 21-Jul-17	13.00	P	Any day expiry	6	40,000	40,000,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 18-Sep-17		C	Foreign Exchange Future	120	92,752	92,752,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	612	612,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	10	506	506,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	3	61	61,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	2	780	780,000.00	0.00
<b>Total Futures</b>				<b>140</b>	<b>81,431</b>	<b>82,421,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>12</b>	<b>55,550</b>	<b>55,550,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>152</b>	<b>136,981</b>	<b>137,971,000.00</b>	<b>0.00</b>