



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: 13/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Aug-17			Any day expiry	1	310	310,000.00	0.00
\$ / R 18-Sep-17		P	Foreign Exchange Future	152	93,528	93,528,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	2	200,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	16	2,745	2,745,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	15	1,511	1,511,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	450	450,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	5	1,080	1,080,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	13	1,151	1,151,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	6	601	601,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	842	842,000.00	0.00
<b>Total Futures</b>				<b>203</b>	<b>96,098</b>	<b>96,296,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>13</b>	<b>6,147</b>	<b>6,147,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>216</b>	<b>102,245</b>	<b>102,443,000.00</b>	<b>0.00</b>