



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: 24/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Aug-17	13.12	P	Any day expiry	7	20,000	20,000,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	70	35,790	35,790,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	4	12	1,200,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	9	1,201	1,201,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	7	760	760,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	9	1,016	1,016,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	3	750	750,000.00	0.00
Total Futures				104	39,539	41,717,000.00	0.00
Total Options				7	20,000	20,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				111	59,539	61,717,000.00	0.00