



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: 26/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17			Foreign Exchange Future	68	44,129	44,129,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	10	12	1,200,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	332	332,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	7	730	730,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	150	150,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	3	250	250,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	4	350	350,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	3	7,805	78,050,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	3	1,500	1,500,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	10	1,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	2	400	400,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	150	150,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
\$ / R 28-Jul-20			Any day expiry	1	184,000	184,000,000.00	0.00
\$ / R 14-Sep-20			Foreign Exchange Future	0	0	0.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				115	240,218	313,991,000.00	0.00
Total Options				0	0	0.00	0.00
Grand Total for Currency Future Turnover Summary				115	240,218	313,991,000.00	0.00