



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: 07/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 17-Aug-17			Any day expiry	5	5,000	5,000,000.00	0.00
NZ\$ / R 15-Aug-17			Any day expiry	5	10,000	10,000,000.00	0.00
\$ / R 18-Sep-17		P	Foreign Exchange Future	164	79,654	79,654,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	7	45	4,500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	12	1,652	1,652,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	5,848	584,800,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	15	2,075	2,075,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	15	15,000.00	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	3	250	250,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
\$ / R 30-Nov-17			Any day expiry	1	683	683,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	11	4,164	4,164,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	250	250,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	6	732	732,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	21	65,309	65,309,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	1	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 2-Jul-18			Any day expiry	3	120	120,000.00
Total Futures				250	91,004	676,454,000.00
Total Options				13	85,200	85,200,000.00
Grand Total for Currency Future Turnover Summary				263	176,204	761,654,000.00