



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: 03/07/2017

| Contract              | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value  |      |
|-----------------------|--------|----------|-------------------------|--------------|------------------|----------------|------|
| \$ / R 6-Jul-17       |        |          | Any day expiry          | 6            | 5,000            | 5,000,000.00   | 0.00 |
| \$ / R 14-Jul-17      |        |          | Any day expiry          | 1            | 18               | 18,000.00      | 0.00 |
| \$ / R 31-Jul-17      |        |          | Any day expiry          | 3            | 485              | 485,000.00     | 0.00 |
| \$ / R 18-Sep-17      |        | C        | Foreign Exchange Future | 247          | 276,587          | 276,587,000.00 | 0.00 |
| \$ / R MAXI 18-Sep-17 |        |          | Foreign Exchange Future | 3            | 3                | 300,000.00     | 0.00 |
| £ / R 18-Sep-17       |        |          | Foreign Exchange Future | 16           | 2,240            | 2,240,000.00   | 0.00 |
| € / R 18-Sep-17       |        |          | Foreign Exchange Future | 20           | 3,367            | 3,367,000.00   | 0.00 |
| AU\$ / R 18-Sep-17    |        |          | Foreign Exchange Future | 1            | 20               | 20,000.00      | 0.00 |
| CHF / R 18-Sep-17     |        |          | Foreign Exchange Future | 1            | 125              | 125,000.00     | 0.00 |
| \$ / R 27-Sep-17      |        |          | Any day expiry          | 1            | 50               | 50,000.00      | 0.00 |
| \$ / R 18-Dec-17      | 13.10  | P        | Foreign Exchange Future | 18           | 13,313           | 13,313,000.00  | 0.00 |
| \$ / R MAXI 18-Dec-17 |        |          | Foreign Exchange Future | 1            | 5                | 500,000.00     | 0.00 |
| € / R 18-Dec-17       |        |          | Foreign Exchange Future | 13           | 1,143            | 1,143,000.00   | 0.00 |
| \$ / R 19-Mar-18      |        |          | Foreign Exchange Future | 31           | 43,224           | 43,224,000.00  | 0.00 |
| € / R 19-Mar-18       |        |          | Foreign Exchange Future | 1            | 295              | 295,000.00     | 0.00 |
| £ / R 18-Jun-18       |        |          | Foreign Exchange Future | 1            | 408              | 408,000.00     | 0.00 |
| AU\$ / R 18-Jun-18    |        |          | Foreign Exchange Future | 1            | 542              | 542,000.00     | 0.00 |

| <b>Contract</b>   | <b>Strike</b> | <b>Call/Put</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Foreign Value</b>  |             |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|-------------|
| <b>Total Futures</b>                                    |               |                 |                | <b>335</b>          | <b>216,165</b>          | <b>216,957,000.00</b> | <b>0.00</b> |
| <b>Total Options</b>                                    |               |                 |                | <b>30</b>           | <b>130,660</b>          | <b>130,660,000.00</b> | <b>0.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>365</b>          | <b>346,825</b>          | <b>347,617,000.00</b> | <b>0.00</b> |