



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: 15/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
NZ\$ / R 15-Aug-17			Any day expiry	6	11,300	11,300,000.00	0.00
\$ / R 25-Aug-17	13.40	C	Any day expiry	15	60,000	60,000,000.00	0.00
\$ / R 31-Aug-17			Any day expiry	1	310	310,000.00	0.00
\$ / R 18-Sep-17	13.15	P	Foreign Exchange Future	79	46,072	46,072,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	13	90	9,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	1,205	1,205,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	7	1,007	1,007,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	20	20,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	7	2,411	2,411,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	7	700,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	5	700	700,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	7	551	551,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	4	400	400,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	1	100,000.00	0.00
<b>Total Futures</b>				<b>146</b>	<b>83,674</b>	<b>93,376,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>11</b>	<b>40,500</b>	<b>40,500,000.00</b>	<b>0.00</b>

---

<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>Grand Total for Currency Future Turnover Summary</b>				<b>157</b>	<b>124,174</b>	<b>133,876,000.00</b>	<b>0.00</b>

---