



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: 30/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17			Foreign Exchange Future	64	35,849	35,849,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	10	42	4,200,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	8	2,500	2,500,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	1,587	1,587,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	289	289,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	19	11,497	11,497,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	11	1,100,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	5	258	258,000.00	0.00
\$ / R 19-Mar-18		P	Foreign Exchange Future	20	518,302	518,302,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	2	488	488,000.00	0.00
Total Futures				135	120,823	126,070,000.00	0.00
Total Options				2	450,000	450,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				137	570,823	576,070,000.00	0.00