



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: 19/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Oct-17	13.55	C	Any day expiry	6	38,464	38,464,000.00	0.00
\$ / R 18-Dec-17	15.60	C	Foreign Exchange Future	88	37,474	37,474,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	10	50	5,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	9	2,070	2,070,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	49	11,058	11,058,000.00	0.00
TRY / R 18-Dec-17			Foreign Exchange Future	7	10,225	10,225,000.00	0.00
\$ / R 31-Jan-18		P	Any day expiry	1	1,189	1,189,000.00	0.00
\$ / R 19-Mar-18		P	Foreign Exchange Future	4	35,800	35,800,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	8	1,258	1,258,000.00	0.00
Total Futures				176	54,467	59,417,000.00	0.00
Total Options				10	84,121	84,121,000.00	0.00
Grand Total for Currency Future Turnover Summary				186	138,588	143,538,000.00	0.00