



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: 28/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Nov-17	14.00	C	Any day expiry	10	32,190	32,190,000.00	0.00
€ / R 28-Nov-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 15-Dec-17		C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	147	61,760	61,760,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	27	2,700,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	9	863	863,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	19	1,776	1,776,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
\$ / R 31-Jan-18	13.27	P	Any day expiry	1	1,113	1,113,000.00	0.00
\$ / R 28-Feb-18	14.18	P	Any day expiry	1	387	387,000.00	0.00
€ / R 28-Feb-18	16.41	P	Any day expiry	1	292	292,000.00	0.00
\$ / R 19-Mar-18	13.98	P	Foreign Exchange Future	40	7,758	7,758,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
€ / R 19-Mar-18	16.39	P	Foreign Exchange Future	4	707	707,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	8	759	759,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	10	2,476	2,476,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	20	20,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18		C	Foreign Exchange Future	2	4,358	4,358,000.00	0.00
<b>Total Futures</b>				<b>247</b>	<b>78,599</b>	<b>82,667,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>17</b>	<b>47,042</b>	<b>47,042,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>264</b>	<b>125,641</b>	<b>129,709,000.00</b>	<b>0.00</b>