



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: 20/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 20-Oct-17			Any day expiry	12	20,000	20,000,000.00	0.00
\$ / R 27-Oct-17		C	Any day expiry	15	165,200	165,200,000.00	0.00
\$ / R 3-Nov-17	13.55	P	Any day expiry	6	40,000	40,000,000.00	0.00
\$ / R 18-Dec-17	14.00	C	Foreign Exchange Future	243	172,846	172,846,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	7	700,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	8	1,143	1,143,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	16	1,950	1,950,000.00	0.00
TRY / R 18-Dec-17			Foreign Exchange Future	6	35,000	35,000,000.00	0.00
\$ / R 31-Jan-18	13.40	P	Any day expiry	4	2,011	2,011,000.00	0.00
€ / R 31-Jan-18	15.80	P	Any day expiry	3	477	477,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	7	5,512	5,512,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	3	500	500,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	7	16,110	16,110,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	41	4,100,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	84	84,000.00	0.00
Total Futures				313	320,873	325,625,000.00	0.00
Total Options				22	140,008	140,008,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				335	460,881	465,633,000.00	0.00
