



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: 03/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 15-Dec-17			Any day expiry	1	2	2,000.00	0.00
€ / R 15-Dec-17			Any day expiry	1	3	3,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	201	84,281	84,281,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	14	70	7,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	12	2,065	2,065,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	38	7,821	7,821,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	350	350,000.00	0.00
\$ / R 29-Dec-17		C	Any day expiry	1	150	150,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	8	1,735	1,735,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	200	200,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	520	520,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	2	220	220,000.00	0.00
\$ / R 18-Jun-18		P	Foreign Exchange Future	9	6,560	6,560,000.00	0.00
\$ / R 31-Jul-18			Any day expiry	4	330	330,000.00	0.00
Total Futures				292	99,157	106,087,000.00	0.00
Total Options				6	5,150	5,150,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				298	104,307	111,237,000.00	0.00
