



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: 20/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Nov-17			Any day expiry	1	200	200,000.00	0.00
\$ / R 4-Dec-17	14.47	C	Any day expiry	7	30,000	30,000,000.00	0.00
\$ / R 18-Dec-17	13.93	C	Foreign Exchange Future	147	91,113	91,113,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	30	3,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	7	560	560,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	11	382	382,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
\$ / R 31-Jan-18			Any day expiry	2	58	58,000.00	0.00
\$ / R 8-Feb-18		C	Any day expiry	5	5,640	5,640,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	1	189	189,000.00	0.00
£ / R 15-Mar-18			Any day expiry	1	38	38,000.00	0.00
€ / R 15-Mar-18			Any day expiry	1	63	63,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	13	1,818	1,818,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	6	421	421,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	7,240	7,240,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 9-May-18		C	Any day expiry	9	9,400	9,400,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	6	318	318,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	1	35	35,000.00	0.00
\$ / R 7-Aug-18		C	Any day expiry	8	8,630	8,630,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 5-Nov-18		C	Any day expiry	9	9,400	9,400,000.00	0.00
<b>Total Futures</b>				<b>205</b>	<b>80,206</b>	<b>84,076,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>45</b>	<b>85,470</b>	<b>85,470,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>250</b>	<b>165,676</b>	<b>169,546,000.00</b>	<b>0.00</b>