



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: 19/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Sep-17	13.15	P	Any day expiry	6	40,000	40,000,000.00	0.00
£ / R 3-Oct-17	17.75	P	Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 30-Nov-17	12.75	P	Any day expiry	11	46,000	46,000,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	130	65,322	65,322,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	2	200,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	13	1,052	1,052,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	58	8,361	8,361,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	6	1,023	1,023,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	460	460,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	33	163,930	163,930,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 18-Jun-18		C	Foreign Exchange Future	33	273,095	273,095,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	2	40	40,000.00	0.00
Total Futures				221	76,550	76,748,000.00	0.00
Total Options				80	523,995	523,995,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				301	600,545	600,743,000.00	0.00
