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: 21/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 22-Sep-17	13.35	C	Any day expiry	6	30,990	30,990,000.00	0.00
$ / R 28-Sep-17	13.48	C	Any day expiry	8	37,600	37,600,000.00	0.00
$ / R 6-Oct-17	13.20	P	Any day expiry	5	20,000	20,000,000.00	0.00
€ / R 3-Oct-17			Any day expiry	5	10,000	10,000,000.00	0.00
$ / R 30-Nov-17	12.75	P	Any day expiry	4	25,000	25,000,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	147	97,747	97,747,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	17	1,700,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	3	20	20,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	2	10	10,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	3	1,535	1,535,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	2	45	45,000.00	0.00
€ / R 18-Jun-18		P	Foreign Exchange Future	1	325	325,000.00	0.00
Total Futures				**165**	**116,974**	**118,657,000.00**	**0.00**
Total Options				**23**	**106,315**	**106,315,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**188**	**223,289**	**224,972,000.00**	**0.00**