



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: 03/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Oct-17			Any day expiry	7	15,000	15,000,000.00	0.00
\$ / R 3-Nov-17	13.35	P	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 30-Nov-17			Any day expiry	1	300	300,000.00	0.00
\$ / R 18-Dec-17	13.60	C	Foreign Exchange Future	155	63,478	63,478,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	12	1,200,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	4	556	556,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	17	10,960	10,960,000.00	0.00
\$ / R 1-Feb-18		C	Any day expiry	4	809	809,000.00	0.00
€ / R 31-Jan-18	15.80	P	Any day expiry	1	117	117,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	4	1,625	1,625,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	7	35	35,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	3	55	55,000.00	0.00
<b>Total Futures</b>				<b>197</b>	<b>76,021</b>	<b>77,209,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>14</b>	<b>36,926</b>	<b>36,926,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>211</b>	<b>112,947</b>	<b>114,135,000.00</b>	<b>0.00</b>