



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: 05/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 31-Oct-17			Any day expiry	1	43	43,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	67	17,149	17,149,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	80	8,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	11	5,145	5,145,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	7	115	115,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	2	10	100,000.00	0.00
\$ / R 31-Jan-18	13.40	P	Any day expiry	1	17	17,000.00	0.00
€ / R 31-Jan-18	15.80	P	Any day expiry	1	19	19,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	5	1,102	1,102,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	7	7,000.00	0.00
Total Futures				96	23,656	32,161,000.00	0.00
Total Options				2	36	36,000.00	0.00
Grand Total for Currency Future Turnover Summary				98	23,692	32,197,000.00	0.00