



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: 18/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Oct-17	13.55	C	Any day expiry	11	11,350	11,350,000.00	0.00
\$ / R 18-Dec-17		P	Foreign Exchange Future	155	108,138	108,138,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	8	34	3,400,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	12	1,145	1,145,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	12	581	581,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	500	500,000.00	0.00
TRY / R 18-Dec-17			Foreign Exchange Future	11	24,775	24,775,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	6	3,612	3,612,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	5	500,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	3	37	37,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	6	80	8,000,000.00	0.00
\$ / R 2-Jul-18			Any day expiry	1	505	505,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				225	105,962	117,743,000.00	0.00
Total Options				5	45,300	45,300,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				230	151,262	163,043,000.00	0.00
