



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: 26/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17	14.27	P	Foreign Exchange Future	306	369,644	369,644,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	25	1,490	1,490,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	37	3,361	3,361,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	6	1,105	1,105,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	10	800	800,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	1	60	600,000.00	0.00
\$ / R 19-Mar-18	14.49	P	Foreign Exchange Future	29	87,282	87,282,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	25	56,122	56,122,000.00	0.00
\$ / R 17-Sep-18	17.02	C	Foreign Exchange Future	12	7,815	7,815,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	3,582	3,582,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	3,986	3,986,000.00	0.00
Total Futures				443	357,000	361,005,000.00	0.00
Total Options				20	178,532	178,532,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				463	535,532	539,537,000.00	0.00
