



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: 27/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Oct-17			Any day expiry	6	110,200	110,200,000.00	0.00
€ / R 27-Oct-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 18-Dec-17		P	Foreign Exchange Future	248	204,350	204,350,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	22	2,200,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	6	1,070	1,070,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	21	2,537	2,537,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	4	476	476,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	1	1	10,000.00	0.00
\$ / R 31-Jan-18			Any day expiry	1	66	66,000.00	0.00
\$ / R 19-Mar-18	14.49	P	Foreign Exchange Future	24	179,500	179,500,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	6	30	30,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	10	1,416	1,416,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	7	2,500	2,500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	218	218,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	284	284,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	0	0	0.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				324	258,291	260,973,000.00	0.00
Total Options				19	245,184	245,184,000.00	0.00
Grand Total for Currency Future Turnover Summary				343	503,475	506,157,000.00	0.00