



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: 30/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Dec-17			Any day expiry	1	18	18,000.00	0.00
£ / R 15-Dec-17			Any day expiry	1	8	8,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	171	52,541	52,541,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	15	48	4,800,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	12	2,770	2,770,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	27	4,104	4,104,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	6	6,469	6,469,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	5	83	83,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	504	504,000.00	0.00
\$ / R 30-Apr-18		C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 31-May-18	15.89	C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	19	6,141	6,141,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 29-Jun-18		C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 31-Jul-18	16.32	C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 31-Aug-18	16.57	C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	9	1,380	1,380,000.00	0.00
\$ / R 28-Sep-18	16.80	C	Any day expiry	2	1,000	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Oct-18	17.02	C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 30-Nov-18	17.31	C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 31-Dec-18	17.58	C	Any day expiry	2	1,000	1,000,000.00	0.00
Total Futures				253	68,186	72,938,000.00	0.00
Total Options				37	15,380	15,380,000.00	0.00
Grand Total for Currency Future Turnover Summary				290	83,566	88,318,000.00	0.00