



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: 02/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Dec-17			Any day expiry	1	4	4,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	146	71,996	71,996,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	14	80	8,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	16	2,639	2,639,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	31	5,767	5,767,000.00	0.00
CAD/ R 18-Dec-17			Foreign Exchange Future	12	20,000	20,000,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	1	15	150,000.00	0.00
\$ / R 2-Mar-18	13.40	P	Any day expiry	17	200,000	200,000,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	11	1,445	1,445,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	7	1,502	1,502,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	5	385	385,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 30-Apr-18		C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 31-May-18		C	Any day expiry	3	1,181	1,181,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	3	1,649	1,649,000.00	0.00
\$ / R 29-Jun-18		C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 31-Jul-18		C	Any day expiry	3	1,788	1,788,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Aug-18		C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 28-Sep-18		C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 31-Oct-18		C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 30-Nov-18		C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 31-Dec-18	16.93	C	Any day expiry	2	1,000	1,000,000.00	0.00
Total Futures				252	106,956	115,506,000.00	0.00
Total Options				35	209,000	209,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				287	315,956	324,506,000.00	0.00