



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: 05/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17		P	Foreign Exchange Future	164	152,074	152,074,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	25	2,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	14	1,118	1,118,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	33	4,784	4,784,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	6	1,200	1,200,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	5	400	400,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	2	150	1,500,000.00	0.00
\$ / R 18-Jan-18		P	Any day expiry	10	25,208	25,208,000.00	0.00
\$ / R 12-Feb-18		P	Any day expiry	8	40,000	40,000,000.00	0.00
\$ / R 2-Mar-18		P	Any day expiry	4	150,000	150,000,000.00	0.00
\$ / R 19-Mar-18	14.00	C	Foreign Exchange Future	41	16,882	16,882,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	5	165	165,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	11	1,160	1,160,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	1	250	250,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	2	400	400,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				285	116,776	120,601,000.00
Total Options				28	278,300	278,300,000.00
Grand Total for Currency Future Turnover Summary				313	395,076	398,901,000.00