



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: 06/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17		P	Foreign Exchange Future	136	43,022	43,022,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	13	65	6,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	11	1,065	1,065,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	5	366	366,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	5	411	411,000.00	0.00
TRY / R 18-Dec-17			Foreign Exchange Future	5	4,775	4,775,000.00	0.00
\$ / R 1-Mar-18	13.40	P	Any day expiry	12	100,000	100,000,000.00	0.00
\$ / R 19-Mar-18	14.12	C	Foreign Exchange Future	30	23,818	23,818,000.00	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	3	2,086	2,086,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	3	250	250,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	3	101	101,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	30	30,000.00	0.00
Total Futures				205	53,146	60,571,000.00	0.00
Total Options				24	122,853	122,853,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				229	175,999	183,424,000.00	0.00
