



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	90	137,433	137,433,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	11	1,857	1,857,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	25	8,073	8,073,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	27	5,420	5,420,000.00	0.00
CAD / R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
\$ / R 15-Jan-18		C	Any day expiry	3	714	714,000.00	0.00
\$ / R 31-Jan-18	13.20	P	Any day expiry	7	36,821	36,821,000.00	0.00
\$ / R 19-Mar-18	13.52	P	Foreign Exchange Future	235	405,124	405,124,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	70	7,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	8	1,787	1,787,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	7	889	889,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	9	1,720	1,720,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	3	6,350	6,350,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	1	24	24,000.00	0.00
\$ / R 24-Jul-18			Any day expiry	1	500	500,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	9	366,605	366,605,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 17-Sep-18			Foreign Exchange Future	1	50	50,000.00	0.00
€ / R 17-Sep-18		C	Foreign Exchange Future	23	623,835	623,835,000.00	0.00
<b>Total Futures</b>				<b>380</b>	<b>315,952</b>	<b>323,782,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>88</b>	<b>1,281,920</b>	<b>1,281,920,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>468</b>	<b>1,597,872</b>	<b>1,605,702,000.00</b>	<b>0.00</b>