



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: 14/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Feb-18			Any day expiry	1	200	200,000.00	0.00
\$ / R 28-Feb-18		C	Any day expiry	2	2,600	2,600,000.00	0.00
\$ / R 9-Mar-18	12.05	C	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 19-Mar-18	14.42	C	Foreign Exchange Future	137	65,018	65,018,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	17	2,169	2,169,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	10	118	118,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	5	761	761,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	14	1,597	1,597,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	4	207	207,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	2	23	23,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	5	38	38,000.00	0.00
Total Futures				174	48,310	49,300,000.00	0.00
Total Options				31	44,441	44,441,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				205	92,751	93,741,000.00	0.00
