



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: 09/05/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-May-18		C	Any day expiry	6	60,000	60,000,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	104	41,335	41,335,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	3	5	500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	9	2,031	2,031,000.00	0.00
¥ / R 18-Jun-18			Foreign Exchange Future	1	17	1,700,000.00	0.00
€ / R 18-Jun-18	15.63	C	Foreign Exchange Future	14	4,210	4,210,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	2	792	792,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	1	10	100,000.00	0.00
R / ¥ 29-Jun-18		P	Any day expiry	2	220,000	2,200,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	7	3,395	3,395,000.00	0.00
€ / R 17-Sep-18	16.76	P	Foreign Exchange Future	4	544	544,000.00	0.00
R / ¥EN 17-Sep-18	8.17	P	Foreign Exchange Future	5	50,000	500,000,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	6	2,584	2,584,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	3	1,500	1,500,000.00	0.00
Total Futures				141	53,152	55,915,000.00	0.00
Total Options				27	333,276	2,763,276,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				168	386,428	2,819,191,000.00	0.00
