



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: 25/05/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-May-18			Any day expiry	7	50,000	50,000,000.00	0.00
\$ / R 29-May-18			Any day expiry	6	20,000	20,000,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	63	38,092	38,092,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	2	3,302	3,302,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	11	15,708	15,708,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	2	2,000	2,000,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	2	20	200,000.00	0.00
\$ / R 29-Jun-18			Any day expiry	2	26,000	26,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	5	12	12,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	36	36,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	22	696,522	696,522,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	122	122,000.00	0.00
Total Futures				102	155,292	155,472,000.00	0.00
Total Options				22	696,522	696,522,000.00	0.00
Grand Total for Currency Future Turnover Summary				124	851,814	851,994,000.00	0.00