



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: 17/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Feb-18	12.50	C	Any day expiry	2	3,460	3,460,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	39	22,918	22,918,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	3	510	510,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	1,204	1,204,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	1	4,916	49,160,000.00	0.00
\$ / R 18-Jun-18	16.65	C	Foreign Exchange Future	13	5,400	5,400,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	3	1,050	1,050,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	440	440,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	2	451	451,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				62	32,904	78,138,000.00	0.00
Total Options				9	7,460	7,460,000.00	0.00
Grand Total for Currency Future Turnover Summary				71	40,364	85,598,000.00	0.00