



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: 18/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Jan-18			Any day expiry	1	20,000	20,000,000.00	0.00
€ / R 31-Jan-18			Any day expiry	2	1,636	1,636,000.00	0.00
€ / R 28-Feb-18			Any day expiry	2	337	337,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	114	32,495	32,495,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	7	40	4,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	8	1,390	1,390,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	11	940	940,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	2	60	600,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	1	2	2,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	9	3,190	3,190,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	30	30,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	3	60	60,000.00	0.00
Total Futures				165	60,445	66,430,000.00	0.00
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				165	60,445	66,430,000.00	0.00
