



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: 31/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 1-Feb-18	13.15	P	Any day expiry	9	78,377	78,377,000.00	0.00
£ / R 31-Jan-18			Any day expiry	1	10	10,000.00	0.00
€ / R 31-Jan-18			Any day expiry	9	41,383	41,383,000.00	0.00
\$ / R 14-Feb-18		C	Any day expiry	5	2,727	2,727,000.00	0.00
\$ / R 28-Feb-18		P	Any day expiry	4	3,280	3,280,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	1	137	137,000.00	0.00
£ / R 15-Mar-18			Any day expiry	1	24	24,000.00	0.00
€ / R 15-Mar-18			Any day expiry	1	7	7,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	121	115,540	115,540,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	7	30	3,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	13	2,833	2,833,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	15	3,357	3,357,000.00	0.00
AUS\$ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 18-Jun-18	15.79	C	Foreign Exchange Future	17	82,073	82,073,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	3	22	22,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 17-Sep-18	19.56	C	Foreign Exchange Future	10	89,480	89,480,000.00	0.00
Total Futures				189	265,896	269,856,000.00	0.00
Total Options				33	154,144	154,144,000.00	0.00
Grand Total for Currency Future Turnover Summary				222	420,040	424,000,000.00	0.00