



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: 20/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Mar-18			Any day expiry	6	15,000	15,000,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	8	40,000	40,000,000.00	0.00
\$ / R 18-Jun-18	11.77	P	Foreign Exchange Future	82	80,983	80,983,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	3	35	3,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	14	4,240	4,240,000.00	0.00
¥ / R 18-Jun-18			Foreign Exchange Future	1	1,803	180,300,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	9	4,736	4,736,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	3	188	188,000.00	0.00
QUANTO £ / \$ 18-Jun-18			Foreign Exchange Future	1	1,176	11,760,000.00	0.00
\$ / R 17-Sep-18	11.85	P	Foreign Exchange Future	8	21,731	21,731,000.00	0.00
Total Futures				126	94,424	286,970,000.00	0.00
Total Options				9	75,468	75,468,000.00	0.00
Grand Total for Currency Future Turnover Summary				135	169,892	362,438,000.00	0.00