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: 23/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-Mar-18			Any day expiry	0	0	0.00	0.00
$ / R 17-Apr-18			Any day expiry	2	743	743,000.00	0.00
$ / R 30-Apr-18		C	Any day expiry	1	202	202,000.00	0.00
£ / R 15-May-18			Any day expiry	1	11	11,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	89	50,329	50,329,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	11	1,100,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	11	2,310	2,310,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	13	3,926	3,926,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	1	250	250,000.00	0.00
$ / R 29-Jun-18			Any day expiry	1	165	165,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	7	4,198	4,198,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	4,052	4,052,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	13	13,000.00	0.00
$ / R 14-Dec-18			Foreign Exchange Future	6	4,180	4,180,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	4	3,340	3,340,000.00	0.00
$ / R 18-Mar-19			Foreign Exchange Future	2	4,230	4,230,000.00	0.00
$ / R 14-Jun-19			Foreign Exchange Future	2	4,436	4,436,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**144**	**82,194**	**83,283,000.00**	**0.00**
Total Options				**1**	**202**	**202,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**145**	**82,396**	**83,485,000.00**	**0.00**