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: 04/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 4-Jan-18			Any day expiry	1	195	195,000.00	0.00
$ / R 12-Jan-18			Any day expiry	1	241	241,000.00	0.00
$ / R 2-Feb-18			Any day expiry	2	19	19,000.00	0.00
€ / R 31-Jan-18			Any day expiry	1	1	1,000.00	0.00
£ / R 1-Mar-18			Any day expiry	1	16	16,000.00	0.00
€ / R 15-Mar-18			Any day expiry	1	3	3,000.00	0.00
$ / R 19-Mar-18	12.00	P	Foreign Exchange Future	108	117,319	117,319,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	27	2,700,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	3	1,011	1,011,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	259	259,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	5	269	269,000.00	0.00
QUANTO € / $ 19-Mar-18			Foreign Exchange Future	1	30	300,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	7	901	901,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	1	100,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	2	11	11,000.00	0.00
AU$ / R 17-Sep-18			Foreign Exchange Future	2	400	400,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**129**	**57,703**	**60,745,000.00**	**0.00**
Total Options				**13**	**63,000**	**63,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**142**	**120,703**	**123,745,000.00**	**0.00**