



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: 09/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 9-Jan-18			Any day expiry	3	2,240	2,240,000.00	0.00
AU\$ / R 15-Jan-18			Any day expiry	1	5	5,000.00	0.00
\$ / R 9-Feb-18			Any day expiry	1	220	220,000.00	0.00
\$ / R 28-Feb-18			Any day expiry	1	15	15,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	89	64,726	64,726,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	7	1,274	1,274,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	8	666	666,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	4	785	785,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	3	3,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	3	520	520,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	3	300,000.00	0.00
Total Futures				122	70,717	72,004,000.00	0.00
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				122	70,717	72,004,000.00	0.00
