



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: 10/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 10-Jan-18			Any day expiry	1	1,126	1,126,000.00	0.00
\$ / R 17-Jan-18		P	Any day expiry	7	45,000	45,000,000.00	0.00
\$ / R 31-Jan-18			Any day expiry	1	14	14,000.00	0.00
\$ / R 9-Feb-18			Any day expiry	1	1,126	1,126,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	81	42,739	42,739,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	25	2,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	6	1,270	1,270,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	31	7,237	7,237,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	6	6,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	4	2,700	2,700,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	4	52	52,000.00	0.00
Total Futures				134	56,795	59,270,000.00	0.00
Total Options				7	45,000	45,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				141	101,795	104,270,000.00	0.00