



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: 20/04/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 20-Apr-18			Any day expiry	1	20,000	20,000,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	1	41	41,000.00	0.00
\$ / R 22-May-18	12.00	C	Any day expiry	25	150,000	150,000,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	83	72,555	72,555,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	5	10	1,000,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	6	1,827	1,827,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	17	3,638	3,638,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	4	26	26,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	2	18	1,800,000.00	0.00
Total Futures				135	188,620	191,392,000.00	0.00
Total Options				12	60,000	60,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				147	248,620	251,392,000.00	0.00