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: 12/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Jan-18			Any day expiry	8	40,904	40,904,000.00	0.00
$ / R 28-Feb-18			Any day expiry	9	2,186	2,186,000.00	0.00
$ / R 15-Mar-18			Any day expiry	1	210	210,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	74	21,939	21,939,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	30	3,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	5	810	810,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	10	495	495,000.00	0.00
CHF / R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / $ 19-Mar-18			Foreign Exchange Future	3	10,194	101,940,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	2	778	778,000.00	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	250	250,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	1	250	250,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	2	200	200,000.00	0.00
$ / R 24-Jul-18			Any day expiry	1	500	500,000.00	0.00
Total Futures				**121**	**78,851**	**174,062,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**121**	**78,851**	**174,062,000.00**	**0.00**