



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: 15/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Feb-18			Any day expiry	1	19	19,000.00	0.00
€ / R 15-Feb-18			Any day expiry	1	44	44,000.00	0.00
\$ / R 9-Mar-18	11.80	C	Any day expiry	6	40,000	40,000,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	1	1,232	1,232,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	196	107,810	107,810,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	4	9,260	9,260,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	13	5,483	5,483,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	5	801	801,000.00	0.00
CAD / R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	4	2,390	23,900,000.00	0.00
\$ / R 18-Jun-18		P	Foreign Exchange Future	58	430,142	430,142,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	8	854	854,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	11	1,024	1,024,000.00	0.00
\$ / R 17-Sep-18	13.30	C	Foreign Exchange Future	10	1,683	1,683,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00
Total Futures				295	148,902	170,412,000.00	0.00
Total Options				25	452,190	452,190,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				320	601,092	622,602,000.00	0.00
