



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 1-Mar-18			Any day expiry	1	17	17,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	108	130,867	130,867,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	3	20	2,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	16	4,455	4,455,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	31	4,718	4,718,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 6-Apr-18			Any day expiry	1	35,000	35,000,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	52	4,843	4,843,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	9	1,530	1,530,000.00	0.00
€ / R 18-Jun-18		C	Foreign Exchange Future	13	5,335	5,335,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 24-Jul-18	15.94	C	Any day expiry	4	6,000	6,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	2	44	44,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	2	250	250,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>243</b>	<b>187,529</b>	<b>190,499,000.00</b>
<b>Total Options</b>				<b>6</b>	<b>6,810</b>	<b>6,810,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>249</b>	<b>194,339</b>	<b>197,309,000.00</b>