



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: 23/04/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 4-May-18	12.40	C	Any day expiry	6	55,311	55,311,000.00	0.00
\$ / R 21-May-18			Any day expiry	16	127,000	127,000,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	199	148,992	148,992,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	3	25	2,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	7	13,462	13,462,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	18	7,324	7,324,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	3	400	400,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 17-Sep-18		P	Foreign Exchange Future	16	841	841,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	2	200,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	6	1,000	1,000,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	9	2,000	2,000,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	1	10	10,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	1,348	1,348,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 18-Mar-19	12.76	P	Foreign Exchange Future	2	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				268	220,414	223,087,000.00
Total Options				23	138,061	138,061,000.00
Grand Total for Currency Future Turnover Summary				291	358,475	361,148,000.00