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: 30/04/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Apr-18			Any day expiry	2	1,271	1,271,000.00	0.00
£ / R 30-Apr-18			Any day expiry	1	9	9,000.00	0.00
€ / R 30-Apr-18			Any day expiry	1	16	16,000.00	0.00
$ / R 25-May-18			Any day expiry	6	20,000	20,000,000.00	0.00
$ / R 29-May-18			Any day expiry	6	13,000	13,000,000.00	0.00
$ / R 18-Jun-18	13.00	C	Foreign Exchange Future	62	91,973	91,973,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	7	700,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	6	512	512,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	9	3,005	3,005,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
QUANTO € / $ 18-Jun-18			Foreign Exchange Future	2	40	400,000.00	0.00
TRY / R 18-Jun-18			Foreign Exchange Future	1	8,620	8,620,000.00	0.00
$ / R 17-Sep-18	13.00	C	Foreign Exchange Future	5	40,440	40,440,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	3	525	525,000.00	0.00
$ / R 14-Dec-18		P	Foreign Exchange Future	0	0	0.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**103**	**129,438**	**130,491,000.00**	**0.00**
Total Options				**5**	**50,000**	**50,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**108**	**179,438**	**180,491,000.00**	**0.00**