



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: 29/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	110	53,830	53,830,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	6	70	70,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	5	105	105,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	150	150,000.00	0.00
\$ / R 26-Sep-18	14.48	P	Any day expiry	12	40,000	40,000,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	1,500	1,500,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	46	132,819	132,819,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	8	800,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	6	278	278,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	3	3,000.00	0.00
\$ / R 18-Mar-19	15.66	C	Foreign Exchange Future	8	870,715	870,715,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	10	10,000.00	0.00
Total Futures				175	240,628	241,420,000.00	0.00
Total Options				24	858,860	858,860,000.00	0.00
Grand Total for Currency Future Turnover Summary				199	1,099,488	1,100,280,000.00	0.00