



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: 23/10/2018

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value         |             |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 31-Oct-18  |        |          | Any day expiry          | 3            | 252              | 252,000.00            | 0.00        |
| \$ / R 30-Nov-18  |        |          | Any day expiry          | 2            | 280              | 280,000.00            | 0.00        |
| \$ / R 14-Dec-18  |        | C        | Foreign Exchange Future | 114          | 59,690           | 59,690,000.00         | 0.00        |
| £ / R 14-Dec-18   |        |          | Foreign Exchange Future | 5            | 1,289            | 1,289,000.00          | 0.00        |
| € / R 14-Dec-18   |        |          | Foreign Exchange Future | 5            | 453              | 453,000.00            | 0.00        |
| R / ¥EN 14-Dec-18                                       |        |          | Foreign Exchange Future | 7            | 80,000           | 800,000,000.00        | 0.00        |
| \$ / R 31-Dec-18  |        |          | Any day expiry          | 1            | 120              | 120,000.00            | 0.00        |
| \$ / R 18-Mar-19  |        |          | Foreign Exchange Future | 3            | 250              | 250,000.00            | 0.00        |
| \$ / R 27-Mar-19  | 14.00  | P        | Any day expiry          | 5            | 15,000           | 15,000,000.00         | 0.00        |
| \$ / R 14-Jun-19  |        | C        | Foreign Exchange Future | 6            | 62,280           | 62,280,000.00         | 0.00        |
| <b>Total Futures</b>                                    |        |          |                         | <b>138</b>   | <b>134,514</b>   | <b>854,514,000.00</b> | <b>0.00</b> |
| <b>Total Options</b>                                    |        |          |                         | <b>13</b>    | <b>85,100</b>    | <b>85,100,000.00</b>  | <b>0.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>151</b>   | <b>219,614</b>   | <b>939,614,000.00</b> | <b>0.00</b> |