



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: 26/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Jul-18			Any day expiry	1	643	643,000.00	0.00
\$ / R 15-Aug-18		C	Any day expiry	2	700	700,000.00	0.00
R / ¥ 23-Aug-18	8.07	P	Any day expiry	7	39,000	390,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	102	89,151	89,151,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	5	727	727,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	7	144	144,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	1	30	300,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	5	1,668	1,668,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	6	650	650,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	2,600	2,600,000.00	0.00
Total Futures				130	95,623	96,883,000.00	0.00
Total Options				9	39,700	390,700,000.00	0.00
Grand Total for Currency Future Turnover Summary				139	135,323	487,583,000.00	0.00