



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: 31/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Aug-18			Any day expiry	3	3,354	3,354,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	108	43,064	43,064,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	31	8,434	8,434,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	34	8,315	8,315,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	3	2,530	2,530,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 14-Dec-18		P	Foreign Exchange Future	37	48,396	48,396,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	8	839	839,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
\$ / R 18-Mar-19	16.00	C	Foreign Exchange Future	3	20,250	20,250,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	3	405	405,000.00	0.00
\$ / R 16-Sep-19		C	Foreign Exchange Future	3	2,700	2,700,000.00	0.00
Total Futures				225	78,337	78,337,000.00	0.00
Total Options				10	62,950	62,950,000.00	0.00
Grand Total for Currency Future Turnover Summary				235	141,287	141,287,000.00	0.00