



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: 16/10/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Oct-18			Any day expiry	1	166	166,000.00	0.00
\$ / R 28-Nov-18			Any day expiry	1	166	166,000.00	0.00
\$ / R 14-Dec-18	16.00	C	Foreign Exchange Future	128	103,444	103,444,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	2	12	1,200,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	351	351,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	5	567	567,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	3	15	15,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	14	2,553	2,553,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	1	350	350,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	2	355	355,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	238	238,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	1	350	350,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	350	350,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	2	113	113,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	1	350	350,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	1	350	350,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Total Futures</b>				<b>166</b>	<b>104,730</b>	<b>105,918,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>1</b>	<b>5,000</b>	<b>5,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>167</b>	<b>109,730</b>	<b>110,918,000.00</b>	<b>0.00</b>