



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: 25/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Jul-18			Any day expiry	2	20,570	20,570,000.00	0.00
\$ / R 31-Jul-18			Any day expiry	1	1,500	1,500,000.00	0.00
\$ / R 6-Aug-18			Any day expiry	1	420	420,000.00	0.00
\$ / R 15-Aug-18			Any day expiry	1	50	50,000.00	0.00
\$ / R 23-Aug-18	13.21	P	Any day expiry	6	50,000	50,000,000.00	0.00
\$ / R 7-Sep-18	13.45	C	Any day expiry	6	2,100	2,100,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	151	75,930	75,930,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	4	82	82,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	11	323	323,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	3	12,775	12,775,000.00	0.00
\$ / R 28-Sep-18			Any day expiry	1	1,500	1,500,000.00	0.00
£ / R 28-Sep-18			Any day expiry	1	14	14,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	9	14,750	14,750,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	4	95	95,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	2	450	450,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	2	2,000.00	0.00
CAD / R 14-Dec-18			Foreign Exchange Future	50	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Mar-19			Foreign Exchange Future	1	37	37,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	1	895	895,000.00	0.00
Total Futures				242	128,148	128,643,000.00	0.00
Total Options				15	53,600	53,600,000.00	0.00
Grand Total for Currency Future Turnover Summary				257	181,748	182,243,000.00	0.00