



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: 13/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Aug-18	14.20	P	Any day expiry	7	40,070	40,070,000.00	0.00
R / ¥ 23-Aug-18		P	Any day expiry	4	52,000	520,000,000.00	0.00
\$ / R 31-Aug-18		C	Any day expiry	2	500	500,000.00	0.00
\$ / R 17-Sep-18	14.50	C	Foreign Exchange Future	351	222,857	222,857,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	19	169	169,000.00	0.00
¥ / R 17-Sep-18			Foreign Exchange Future	6	6,891	689,100,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	40	3,267	3,267,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	4	373	373,000.00	0.00
\$ / R 28-Sep-18		C	Any day expiry	2	500	500,000.00	0.00
\$ / R 12-Oct-18		C	Any day expiry	3	10,000	10,000,000.00	0.00
\$ / R 31-Oct-18		C	Any day expiry	2	500	500,000.00	0.00
\$ / R 30-Nov-18		C	Any day expiry	2	500	500,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	58	514,380	514,380,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	4	110	11,000,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	7,005	7,005,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	2	750	750,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	1	1,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Dec-18		P	Any day expiry	2	500	500,000.00	0.00
\$ / R 31-Jan-19	15.13	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 28-Feb-19	15.27	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	29	38,165	38,165,000.00	0.00
\$ / R 29-Mar-19	15.43	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 30-Apr-19	15.61	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 31-May-19	15.79	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 14-Jun-19	14.82	C	Foreign Exchange Future	10	31,720	31,720,000.00	0.00
CHF / R 14-Jun-19			Foreign Exchange Future	2	100	100,000.00	0.00
\$ / R 28-Jun-19	15.96	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 31-Jul-19	16.14	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 13-Aug-19		C	Any day expiry	5	11,850	11,850,000.00	0.00
\$ / R 30-Aug-19	16.33	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 16-Sep-19		C	Foreign Exchange Future	8	77,100	77,100,000.00	0.00
\$ / R 30-Sep-19	16.50	P	Any day expiry	4	1,000	1,000,000.00	0.00
\$ / R 31-Oct-19	16.70	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 29-Nov-19	16.87	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 31-Dec-19	17.05	C	Any day expiry	2	500	500,000.00	0.00
<b>Total Futures</b>				<b>497</b>	<b>267,212</b>	<b>960,806,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>95</b>	<b>758,601</b>	<b>1,226,601,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>592</b>	<b>1,025,813</b>	<b>2,187,407,000.00</b>	<b>0.00</b>