



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: 04/09/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-18	14.95	P	Any day expiry	13	60,000	60,000,000.00	0.00
\$ / R 18-Sep-18		C	Any day expiry	325	173,140	173,140,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	9	333	333,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	18	8,079	8,079,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	4	506	506,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 28-Sep-18			Any day expiry	3	1,260	1,260,000.00	0.00
\$ / R 2-Nov-18		C	Any day expiry	2	2,200	2,200,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	127	430,584	430,584,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	27	91,062	91,062,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	10	2,265	2,265,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	3	300	300,000.00	0.00
CAD / R 14-Dec-18			Foreign Exchange Future	1	5	5,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	2	10	10,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	26	1,257,507	1,257,507,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	1	5	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 18-Mar-19			Foreign Exchange Future	2	4	4,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 29-Mar-19			Any day expiry	1	400	400,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	5	900	900,000.00	0.00
€ / R 14-Aug-19	17.01	P	Any day expiry	7	154,000	154,000,000.00	0.00
\$ / R 16-Sep-19		C	Foreign Exchange Future	5	3,600	3,600,000.00	0.00
<b>Total Futures</b>				<b>527</b>	<b>608,404</b>	<b>611,374,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>71</b>	<b>1,577,886</b>	<b>1,577,886,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>598</b>	<b>2,186,290</b>	<b>2,189,260,000.00</b>	<b>0.00</b>