



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: 10/09/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	124	363,010	363,010,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	171	17,100,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	62	162,907	162,907,000.00	0.00
¥ / R 17-Sep-18			Foreign Exchange Future	1	6,905	690,500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	4	1,699	1,699,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	116	116,000.00	0.00
KES / R 17-Sep-18			Foreign Exchange Future	1	562	56,200,000.00	0.00
\$ / R 15-Oct-18			Any day expiry	1	600	600,000.00	0.00
\$ / R 23-Nov-18		C	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 14-Dec-18		P	Foreign Exchange Future	107	495,964	495,964,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	171	17,100,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	5	163,229	163,229,000.00	0.00
¥ / R 14-Dec-18			Foreign Exchange Future	6	6,905	690,500,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	7	373	373,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 20-Dec-18	13.90	P	Any day expiry	1	371	371,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	2	13	13,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
KES / R 14-Jun-19			Foreign Exchange Future	2	1,076	107,600,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	3	4,504	4,504,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	3	10,762	10,762,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	3	12,322	12,322,000.00	0.00
\$ / R 16-Mar-20			Foreign Exchange Future	2	2,420	2,420,000.00	0.00
Total Futures				332	1,201,410	2,764,620,000.00	0.00
Total Options				9	53,171	53,171,000.00	0.00
Grand Total for Currency Future Turnover Summary				341	1,254,581	2,817,791,000.00	0.00