



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: 25/09/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Sep-18			Any day expiry	2	230	230,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	205	205,000.00	0.00
\$ / R 14-Dec-18	13.80	P	Foreign Exchange Future	102	53,436	53,436,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	6	416	416,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	22	12,291	12,291,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	1	1,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	1	5	50,000.00	0.00
\$ / R 31-Dec-18			Any day expiry	1	120	120,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	25	679,156	679,156,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	15	15,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	20	20,000.00	0.00
Total Futures				140	66,574	66,619,000.00	0.00
Total Options				24	679,321	679,321,000.00	0.00
Grand Total for Currency Future Turnover Summary				164	745,895	745,940,000.00	0.00