



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: 01/10/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 15-Oct-18			Any day expiry	1	48	48,000.00	0.00
\$ / R 31-Oct-18			Any day expiry	4	1,935	1,935,000.00	0.00
\$ / R 16-Nov-18		P	Any day expiry	3	20,000	20,000,000.00	0.00
\$ / R 23-Nov-18	15.31	C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	4	4,000.00	0.00
\$ / R 14-Dec-18	14.85	C	Foreign Exchange Future	84	42,826	42,826,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	6	17	1,700,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	19	7,242	7,242,000.00	0.00
\$ / R 18-Mar-19		P	Foreign Exchange Future	6	3,967	3,967,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	400	400,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	1	750	750,000.00	0.00
\$ / R 13-Dec-19			Foreign Exchange Future	1	3,000	3,000,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>123</b>	<b>57,019</b>	<b>58,702,000.00</b>
<b>Total Options</b>				<b>11</b>	<b>34,180</b>	<b>34,180,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>134</b>	<b>91,199</b>	<b>92,882,000.00</b>