



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: 22/11/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Nov-18			Any day expiry	1	179	179,000.00	0.00
\$ / R 7-Dec-18	13.50	P	Any day expiry	7	25,000	25,000,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	226	148,474	148,474,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	33	27,026	27,026,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	18	14,057	14,057,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	2	118	118,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	3	3	30,000.00	0.00
€ / R 21-Dec-18		P	Any day expiry	2	32,000	32,000,000.00	0.00
\$ / R 31-Dec-18			Any day expiry	1	200	200,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	27	13,204	13,204,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	5	1,020	1,020,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	4	177	177,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	8	8,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	8	40	40,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	4	20	20,000.00	0.00
Total Futures				330	198,406	198,433,000.00	0.00
Total Options				13	63,120	63,120,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				343	261,526	261,553,000.00	0.00
