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: 30/10/2018**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 30-Oct-18 | | | Any day expiry | 4 | 3,098 | 3,098,000.00 | 0.00 |
| $ / R 9-Nov-18 | 14.40 | P | Any day expiry | 7 | 20,000 | 20,000,000.00 | 0.00 |
| $ / R 30-Nov-18 | | | Any day expiry | 2 | 1,702 | 1,702,000.00 | 0.00 |
| $ / R 14-Dec-18 | | | Foreign Exchange Future | 150 | 65,013 | 65,013,000.00 | 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 | 5 | 420 | 420,000.00 | 0.00 |
| € / R 14-Dec-18 | | | Foreign Exchange Future | 7 | 170 | 170,000.00 | 0.00 |
| $ / R 18-Mar-19 | | C | Foreign Exchange Future | 10 | 3,125 | 3,125,000.00 | 0.00 |
| £ / R 18-Mar-19 | | | Foreign Exchange Future | 4 | 1,003 | 1,003,000.00 | 0.00 |
| $ / R 14-Jun-19 | | | Foreign Exchange Future | 5 | 2,100 | 2,100,000.00 | 0.00 |
| $ / R 13-Dec-19 | | | Foreign Exchange Future | 2 | 6,000 | 6,000,000.00 | 0.00 |
| **Total Futures** | | | | **187** | **79,941** | **80,931,000.00** | **0.00** |
| **Total Options** | | | | **11** | **22,700** | **22,700,000.00** | **0.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **198** | **102,641** | **103,631,000.00** | **0.00** |