



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: 09/11/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 9-Nov-18			Any day expiry	7	20,000	20,000,000.00	0.00
\$ / R 23-Nov-18	14.00	P	Any day expiry	8	40,000	40,000,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	228	102,453	102,453,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	4	25	2,500,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	7	2,722	2,722,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	2	54	54,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	4	150	1,500,000.00	0.00
£ / R 31-Jan-19			Any day expiry	1	22	22,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	13	1,107	1,107,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	5	5	5,000.00	0.00
<b>Total Futures</b>				<b>274</b>	<b>127,048</b>	<b>131,863,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>8</b>	<b>40,000</b>	<b>40,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>282</b>	<b>167,048</b>	<b>171,863,000.00</b>	<b>0.00</b>