



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: 07/12/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Dec-18			Any day expiry	1	500	500,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	125	107,425	107,425,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	4	38	3,800,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	5	26,870	26,870,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	10	35,373	35,373,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	3	292	292,000.00	0.00
\$ / R 21-Dec-18	13.85	P	Any day expiry	7	25,000	25,000,000.00	0.00
\$ / R 31-Jan-19			Any day expiry	1	392	392,000.00	0.00
\$ / R 4-Mar-19			Any day expiry	1	74	74,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	73	81,641	81,641,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	3	25,980	25,980,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	6	34,301	34,301,000.00	0.00
\$ / R 30-Apr-19			Any day expiry	1	300	300,000.00	0.00
\$ / R 31-May-19			Any day expiry	1	650	650,000.00	0.00
\$ / R 4-Jun-19			Any day expiry	1	74	74,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	5	40	40,000.00	0.00
\$ / R 28-Jun-19			Any day expiry	1	335	335,000.00	0.00
\$ / R 4-Sep-19			Any day expiry	1	74	74,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 16-Sep-19			Foreign Exchange Future	1	80	80,000.00	0.00
\$ / R 4-Dec-19			Any day expiry	1	321	321,000.00	0.00
\$ / R 13-Dec-19			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				245	314,860	318,622,000.00	0.00
Total Options				7	25,000	25,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				252	339,860	343,622,000.00	0.00