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: 20/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 20-Jul-18			Any day expiry	1	1,800	1,800,000.00	0.00
$ / R 27-Jul-18	13.40	P	Any day expiry	6	40,000	40,000,000.00	0.00
$ / R 15-Aug-18			Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 17-Sep-18		P	Foreign Exchange Future	149	64,910	64,910,000.00	0.00
$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	6	449	449,000.00	0.00
QUANTO £ /$ 17-Sep-18			Foreign Exchange Future	2	4	40,000.00	0.00
$ / R 22-Oct-18		P	Any day expiry	2	3,260	3,260,000.00	0.00
$ / R 14-Dec-18			Foreign Exchange Future	1	25	25,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	3	252	252,000.00	0.00
Total Futures				**165**	**61,450**	**61,981,000.00**	**0.00**
Total Options				**10**	**51,260**	**51,260,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**175**	**112,710**	**113,241,000.00**	**0.00**