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: 15/11/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 16-Nov-18			Any day expiry	4	429	429,000.00	0.00
$ / R 30-Nov-18	14.30	C	Any day expiry	2	342	342,000.00	0.00
$ / R 14-Dec-18	14.50	C	Foreign Exchange Future	153	56,032	56,032,000.00	0.00
$ / R MAXI 14-Dec-18			Foreign Exchange Future	12	60	6,000,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	8	1,520	1,520,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	5	51	51,000.00	0.00
$ / R 18-Mar-19			Foreign Exchange Future	12	3,335	3,335,000.00	0.00
$ / R MAXI 18-Mar-19			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	7	1,143	1,143,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	7	7	7,000.00	0.00
$ / R 14-Jun-19			Foreign Exchange Future	2	560	560,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	2	10	10,000.00	0.00
$ / R 16-Sep-19			Foreign Exchange Future	1	50	50,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	4	1,603	1,603,000.00	0.00
$ / R 13-Dec-19			Foreign Exchange Future	2	3,820	3,820,000.00	0.00
€ / R 13-Dec-19		C	Foreign Exchange Future	4	51,450	51,450,000.00	0.00
$ / R 16-Mar-20			Foreign Exchange Future	2	3,966	3,966,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**222**	**65,106**	**73,026,000.00**	**0.00**
Total Options				**9**	**59,292**	**59,292,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**231**	**124,398**	**132,318,000.00**	**0.00**