



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: 16/11/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Nov-18			Any day expiry	23	66,000	66,000,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	200	200,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	194	76,763	76,763,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	6	33	3,300,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	10	99	99,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	21	840	840,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	55	55,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	4	255	2,550,000.00	0.00
\$ / R 31-Jan-19			Any day expiry	1	68	68,000.00	0.00
\$ / R 15-Feb-19			Any day expiry	1	6	6,000.00	0.00
\$ / R 5-Mar-19			Any day expiry	1	80	80,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	11	2,285	2,285,000.00	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	4	81	81,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	3	252	252,000.00	0.00
CF CANDO CAHF 18-Mar			Can-Do Future	1	10,000	10,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	3	14	14,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	1	30	30,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 16-Sep-19			Foreign Exchange Future	24	615	615,000.00	0.00
CAD/ R 16-Sep-19			Foreign Exchange Future	50	250	250,000.00	0.00
Total Futures				360	157,736	154,298,000.00	0.00
Total Options				2	200	200,000.00	0.00
Grand Total for Currency Future Turnover Summary				362	157,936	154,498,000.00	0.00