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: 13/12/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Dec-18		P	Foreign Exchange Future	105	860,068	860,068,000.00	0.00
$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	7	2,222	2,222,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	28	5,321	5,321,000.00	0.00
AU$ / R 14-Dec-18			Foreign Exchange Future	6	2,626	2,626,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	2	200	200,000.00	0.00
$ / R 21-Jan-19			Any day expiry	2	3,802	3,802,000.00	0.00
£ / R 21-Jan-19			Any day expiry	2	8,224	8,224,000.00	0.00
€ / R 21-Jan-19			Any day expiry	2	9,660	9,660,000.00	0.00
$ / R 18-Mar-19			Foreign Exchange Future	125	95,791	95,791,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	14	2,220	2,220,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	29	3,456	3,456,000.00	0.00
AU$ / R 18-Mar-19			Foreign Exchange Future	5	2,432	2,432,000.00	0.00
$ / R 14-Jun-19		C	Foreign Exchange Future	15	607,500	607,500,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	1	125	125,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	139	139,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	1	125	125,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	2	1,138	1,138,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 12-Jun-20			Foreign Exchange Future	2	140,000	140,000,000.00	0.00
Total Futures				**317**	**741,954**	**742,449,000.00**	**0.00**
Total Options				**33**	**1,003,100**	**1,003,100,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**350**	**1,745,054**	**1,745,549,000.00**	**0.00**