



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: 01/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Mar-19			Foreign Exchange Future	121	57,702	57,702,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	4	41	41,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	22	2,255	2,255,000.00	0.00
\$ / R 28-Mar-19	14.18	C	Any day expiry	7	15,000	15,000,000.00	0.00
\$ / R 4-Apr-19			Any day expiry	7	6,000	6,000,000.00	0.00
\$ / R 20-May-19	15.25	C	Any day expiry	9	80,000	80,000,000.00	0.00
\$ / R 14-Jun-19		C	Foreign Exchange Future	23	24,995	24,995,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	2	164	164,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	164	164,000.00	0.00
AU\$ / R 14-Jun-19			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	3	280	280,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	1	9	9,000.00	0.00
Total Futures				183	76,625	77,615,000.00	0.00
Total Options				19	110,000	110,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				202	186,625	187,615,000.00	0.00
