



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/01/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 18-Jan-19			Any day expiry	2	10	10,000.00	0.00
\$ / R 31-Jan-19			Any day expiry	2	159	159,000.00	0.00
£ / R 31-Jan-19			Any day expiry	1	27	27,000.00	0.00
\$ / R 15-Feb-19			Any day expiry	1	6	6,000.00	0.00
€ / R 20-Feb-19		P	Any day expiry	2	50,000	50,000,000.00	0.00
\$ / R 28-Feb-19			Any day expiry	1	115	115,000.00	0.00
£ / R 28-Feb-19			Any day expiry	1	5	5,000.00	0.00
\$ / R 18-Mar-19	13.82	P	Foreign Exchange Future	44	21,733	21,733,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	4	13	13,000.00	0.00
¥ / R 18-Mar-19			Foreign Exchange Future	1	793	79,300,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	16	30,253	30,253,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	2	93	93,000.00	0.00
QUANTO £ / \$ 18-Mar-19			Foreign Exchange Future	2	200	2,000,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	176	176,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	176	176,000.00	0.00
CAD / R 14-Jun-19			Foreign Exchange Future	1	250	250,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	4	745	745,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>83</b>	<b>54,454</b>	<b>134,761,000.00</b>
<b>Total Options</b>				<b>3</b>	<b>50,300</b>	<b>50,300,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>86</b>	<b>104,754</b>	<b>185,061,000.00</b>