



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: 17/01/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Feb-19			Any day expiry	1	163	163,000.00	0.00
\$ / R 18-Mar-19		P	Foreign Exchange Future	66	31,938	31,938,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	1	15	1,500,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	3	811	811,000.00	0.00
¥ / R 18-Mar-19			Foreign Exchange Future	30	60,386	6,038,600,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	24	3,065	3,065,000.00	0.00
\$ / R 29-Mar-19		C	Any day expiry	5	2,163	2,163,000.00	0.00
\$ / R 26-Apr-19			Any day expiry	1	278	278,000.00	0.00
\$ / R 30-Apr-19			Any day expiry	1	163	163,000.00	0.00
\$ / R 31-May-19			Any day expiry	1	163	163,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	12	11,632	11,632,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	2	600	600,000.00	0.00
\$ / R 20-Jun-19	17.22	C	Any day expiry	26	40,000	40,000,000.00	0.00
\$ / R 28-Jun-19			Any day expiry	2	273	273,000.00	0.00
Total Futures				144	108,450	6,088,149,000.00	0.00
Total Options				31	43,200	43,200,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				175	151,650	6,131,349,000.00	0.00