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: 11/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Mar-19			Foreign Exchange Future	127	281,304	281,304,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	57	173,088	173,088,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	18	64,952	64,952,000.00	0.00
AU$ / R 18-Mar-19			Foreign Exchange Future	1	7	7,000.00	0.00
CHF / R 18-Mar-19			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 25-Mar-19	14.37	C	Any day expiry	20	60,000	60,000,000.00	0.00
$ / R 14-Jun-19	14.06	P	Foreign Exchange Future	106	274,046	274,046,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	7	173,097	173,097,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	13	65,142	65,142,000.00	0.00
$ / R 28-Jun-19		C	Any day expiry	2	58,000	58,000,000.00	0.00
$ / R 16-Sep-19	15.16	C	Foreign Exchange Future	5	595	595,000.00	0.00
$ / R 13-Dec-19		C	Foreign Exchange Future	16	178,800	178,800,000.00	0.00
Total Futures				**334**	**1,047,798**	**1,047,798,000.00**	**0.00**
Total Options				**39**	**281,333**	**281,333,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**373**	**1,329,131**	**1,329,131,000.00**	**0.00**