



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: 20/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Mar-19			Any day expiry	7	10,000	10,000,000.00	0.00
\$ / R 28-Mar-19			Any day expiry	4	25,000	25,000,000.00	0.00
\$ / R 4-Apr-19			Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 17-Apr-19	14.45	C	Any day expiry	8	6,000	6,000,000.00	0.00
\$ / R 23-Apr-19	14.50	C	Any day expiry	7	50,000	50,000,000.00	0.00
\$ / R 30-Apr-19			Any day expiry	1	1,166	1,166,000.00	0.00
\$ / R 14-Jun-19		C	Foreign Exchange Future	201	488,813	488,813,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	5	3,026	3,026,000.00	0.00
€ / R 14-Jun-19	16.73	P	Foreign Exchange Future	15	8,024	8,024,000.00	0.00
CHF / R 14-Jun-19			Foreign Exchange Future	1	100	100,000.00	0.00
DKK / R 14-Jun-19			Foreign Exchange Future	2	200	2,000,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	2	134	134,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 16-Mar-20		C	Foreign Exchange Future	5	831,661	831,661,000.00	0.00
Total Futures				221	180,696	182,496,000.00	0.00
Total Options				40	1,253,678	1,253,678,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				261	1,434,374	1,436,174,000.00	0.00
