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: 14/02/2019**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 15-Feb-19 | | | Any day expiry | 1 | 684 | 684,000.00 | 0.00 |
| $ / R 21-Feb-19 | 13.80 | P | Any day expiry | 8 | 50,000 | 50,000,000.00 | 0.00 |
| $ / R 22-Mar-19 | 14.20 | C | Any day expiry | 214 | 134,429 | 134,429,000.00 | 0.00 |
| $ / R MAXI 18-Mar-19 | | | Foreign Exchange Future | 4 | 113 | 11,300,000.00 | 0.00 |
| £ / R 18-Mar-19 | | | Foreign Exchange Future | 4 | 625 | 625,000.00 | 0.00 |
| € / R 18-Mar-19 | | | Foreign Exchange Future | 24 | 556 | 556,000.00 | 0.00 |
| TRY / R 18-Mar-19 | | | Foreign Exchange Future | 1 | 12,000 | 12,000,000.00 | 0.00 |
| $ / R 30-Apr-19 | | | Any day expiry | 1 | 150 | 150,000.00 | 0.00 |
| $ / R 9-May-19 | | C | Any day expiry | 7 | 50,000 | 50,000,000.00 | 0.00 |
| $ / R 14-Jun-19 | | C | Foreign Exchange Future | 49 | 678,346 | 678,346,000.00 | 0.00 |
| € / R 14-Jun-19 | | | Foreign Exchange Future | 6 | 618 | 618,000.00 | 0.00 |
| $ / R 28-Jun-19 | | | Any day expiry | 1 | 126 | 126,000.00 | 0.00 |
| $ / R 16-Sep-19 | | C | Foreign Exchange Future | 8 | 7,550 | 7,550,000.00 | 0.00 |
| $ / R 13-Dec-19 | 13.80 | P | Foreign Exchange Future | 10 | 2,900 | 2,900,000.00 | 0.00 |
| € / R 10-Feb-20 | | C | Any day expiry | 4 | 60,000 | 60,000,000.00 | 0.00 |
| **Total Futures** | | | | **276** | **143,497** | **154,684,000.00** | **0.00** |
| **Total Options** | | | | **66** | **854,600** | **854,600,000.00** | **0.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **342** | **998,097** | **1,009,284,000.00** | **0.00** |