



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: 22/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Mar-19			Any day expiry	8	45,000	45,000,000.00	0.00
\$ / R 25-Mar-19			Any day expiry	26	70,000	70,000,000.00	0.00
\$ / R 4-Apr-19			Any day expiry	7	23,200	23,200,000.00	0.00
\$ / R 17-Apr-19		C	Any day expiry	19	100,000	100,000,000.00	0.00
\$ / R 23-Apr-19		C	Any day expiry	15	100,000	100,000,000.00	0.00
\$ / R 30-Apr-19			Any day expiry	2	430	430,000.00	0.00
\$ / R 14-Jun-19		C	Foreign Exchange Future	206	555,148	555,148,000.00	0.00
\$ / R MAXI 14-Jun-19			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	3	29	29,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	5	5,000.00	0.00
AU\$ / R 14-Jun-19			Foreign Exchange Future	4	800	800,000.00	0.00
CAD/ R 14-Jun-19			Foreign Exchange Future	4	800	800,000.00	0.00
CHF / R 14-Jun-19			Foreign Exchange Future	5	450	450,000.00	0.00
TRY / R 14-Jun-19			Foreign Exchange Future	1	10,000	10,000,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	3	700	700,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	2	286	286,000.00	0.00
AU\$ / R 16-Sep-19			Foreign Exchange Future	1	100	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
CHF / R 16-Sep-19			Foreign Exchange Future	1	100	100,000.00
CAD/ R 13-Dec-19			Foreign Exchange Future	1	150	150,000.00
<b>Total Futures</b>				<b>260</b>	<b>340,096</b>	<b>341,086,000.00</b>
<b>Total Options</b>				<b>53</b>	<b>568,112</b>	<b>568,112,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>313</b>	<b>908,208</b>	<b>909,198,000.00</b>