



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: 15/08/2018

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-----------------------|--------|----------|-------------------------|--------------|------------------|----------------|------|
| \$ / R 15-Aug-18 | | | Any day expiry | 4 | 8,860 | 8,860,000.00 | 0.00 |
| \$ / R 17-Sep-18 | | P | Foreign Exchange Future | 270 | 179,189 | 179,189,000.00 | 0.00 |
| \$ / R MAXI 17-Sep-18 | | | Foreign Exchange Future | 2 | 10 | 1,000,000.00 | 0.00 |
| £ / R 17-Sep-18 | | | Foreign Exchange Future | 6 | 334 | 334,000.00 | 0.00 |
| € / R 17-Sep-18 | | | Foreign Exchange Future | 26 | 40,200 | 40,200,000.00 | 0.00 |
| AU\$ / R 17-Sep-18 | | | Foreign Exchange Future | 2 | 59 | 59,000.00 | 0.00 |
| £ / R 15-Oct-18 | | | Any day expiry | 1 | 2 | 2,000.00 | 0.00 |
| \$ / R 31-Oct-18 | | | Any day expiry | 1 | 8 | 8,000.00 | 0.00 |
| \$ / R 14-Dec-18 | 14.67 | P | Foreign Exchange Future | 86 | 217,890 | 217,890,000.00 | 0.00 |
| \$ / R MAXI 14-Dec-18 | | | Foreign Exchange Future | 1 | 5 | 500,000.00 | 0.00 |
| € / R 14-Dec-18 | | | Foreign Exchange Future | 5 | 1,080 | 1,080,000.00 | 0.00 |
| AU\$ / R 14-Dec-18 | | | Foreign Exchange Future | 1 | 3 | 3,000.00 | 0.00 |
| CHF / R 14-Dec-18 | | | Foreign Exchange Future | 1 | 105 | 105,000.00 | 0.00 |
| \$ / R 18-Mar-19 | | C | Foreign Exchange Future | 18 | 84,976 | 84,976,000.00 | 0.00 |
| \$ / R MAXI 18-Mar-19 | | | Foreign Exchange Future | 1 | 5 | 500,000.00 | 0.00 |
| £ / R 18-Mar-19 | | C | Foreign Exchange Future | 2 | 1,000 | 1,000,000.00 | 0.00 |
| € / R 18-Mar-19 | | | Foreign Exchange Future | 3 | 15 | 15,000.00 | 0.00 |
| \$ / R 14-Jun-19 | 13.98 | C | Foreign Exchange Future | 3 | 426 | 426,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| € / R 14-Aug-19 | 16.24 | P | Any day expiry | 7 | 93,600 | 93,600,000.00 | 0.00 |
| \$ / R 16-Sep-19 | | C | Foreign Exchange Future | 5 | 2,300 | 2,300,000.00 | 0.00 |
| Total Futures | | | | 375 | 266,426 | 268,406,000.00 | 0.00 |
| Total Options | | | | 70 | 363,641 | 363,641,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 445 | 630,067 | 632,047,000.00 | 0.00 |