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: 06/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 6-Aug-18			Any day expiry	1	420	420,000.00	0.00
$ / R 6-Sep-18	13.43	P	Any day expiry	14	25,000	25,000,000.00	0.00
R / ¥ 6-Sep-18		C	Any day expiry	2	50,000	500,000,000.00	0.00
$ / R 17-Sep-18		C	Foreign Exchange Future	93	45,807	45,807,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	6	7,521	7,521,000.00	0.00
¥ / R 17-Sep-18			Foreign Exchange Future	2	230	23,000,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	3	51	51,000.00	0.00
AU$ / R 17-Sep-18			Foreign Exchange Future	1	135	135,000.00	0.00
QUANTO € / $ 17-Sep-18			Foreign Exchange Future	2	20	200,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	1	135	135,000.00	0.00
CURRENCY CANDO CX05			Can-Do Future	5	25,000	25,000.00	0.00
$ / R 14-Dec-18		C	Foreign Exchange Future	7	24,778	24,778,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	70	70,000.00	0.00
CAD/ R 14-Dec-18			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 18-Mar-19			Foreign Exchange Future	1	37	37,000.00	0.00
$ / R 3-Jun-19			Any day expiry	5	29,000	29,000,000.00	0.00
$ / R 14-Jun-19		C	Foreign Exchange Future	1	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**126**	**110,609**	**108,584,000.00**	**0.00**
Total Options				**20**	**97,850**	**547,850,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**146**	**208,459**	**656,434,000.00**	**0.00**