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: 14/11/2017**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| € / R 15-Nov-17 | | | Any day expiry | 1 | 21 | 21,000.00 | 0.00 |
| $ / R 18-Dec-17 | 14.50 | C | Foreign Exchange Future | 204 | 70,984 | 70,984,000.00 | 0.00 |
| $ / R MAXI 18-Dec-17 | | | Foreign Exchange Future | 11 | 77 | 7,700,000.00 | 0.00 |
| £ / R 18-Dec-17 | | | Foreign Exchange Future | 7 | 543 | 543,000.00 | 0.00 |
| € / R 18-Dec-17 | | | Foreign Exchange Future | 22 | 1,758 | 1,758,000.00 | 0.00 |
| AU$ / R 18-Dec-17 | | | Foreign Exchange Future | 4 | 6,729 | 6,729,000.00 | 0.00 |
| QUANTO € / $ 18-Dec-17 | | | Foreign Exchange Future | 1 | 80 | 800,000.00 | 0.00 |
| $ / R 19-Mar-18 | | P | Foreign Exchange Future | 53 | 19,643 | 19,643,000.00 | 0.00 |
| £ / R 19-Mar-18 | | | Foreign Exchange Future | 4 | 514 | 514,000.00 | 0.00 |
| € / R 19-Mar-18 | | | Foreign Exchange Future | 13 | 400 | 400,000.00 | 0.00 |
| $ / R 14-May-18 | | C | Any day expiry | 8 | 55,000 | 55,000,000.00 | 0.00 |
| $ / R 18-Jun-18 | | P | Foreign Exchange Future | 9 | 3,809 | 3,809,000.00 | 0.00 |
| £ / R 18-Jun-18 | | | Foreign Exchange Future | 2 | 500 | 500,000.00 | 0.00 |
| € / R 18-Jun-18 | | | Foreign Exchange Future | 1 | 50 | 50,000.00 | 0.00 |
| $ / R 24-Jul-18 | | C | Any day expiry | 2 | 3,000 | 3,000,000.00 | 0.00 |
| $ / R 14-Dec-18 | | | Foreign Exchange Future | 0 | 0 | 0.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Total Futures** | | | | **321** | **98,708** | **107,051,000.00** | **0.00** |
| **Total Options** | | | | **21** | **64,400** | **64,400,000.00** | **0.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **342** | **163,108** | **171,451,000.00** | **0.00** |