



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: 11/10/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| € / R 11-Oct-17 | | | Any day expiry | 1 | 3,795 | 3,795,000.00 | 0.00 |
| \$ / R 20-Oct-17 | | | Any day expiry | 12 | 30,000 | 30,000,000.00 | 0.00 |
| \$ / R 18-Dec-17 | | | Foreign Exchange Future | 121 | 48,338 | 48,338,000.00 | 0.00 |
| \$ / R MAXI 18-Dec-17 | | | Foreign Exchange Future | 16 | 90 | 9,000,000.00 | 0.00 |
| £ / R 18-Dec-17 | | | Foreign Exchange Future | 4 | 39 | 39,000.00 | 0.00 |
| € / R 18-Dec-17 | | | Foreign Exchange Future | 5 | 1,005 | 1,005,000.00 | 0.00 |
| AU\$ / R 18-Dec-17 | | | Foreign Exchange Future | 3 | 500 | 500,000.00 | 0.00 |
| CAD/ R 18-Dec-17 | | | Foreign Exchange Future | 7 | 650 | 650,000.00 | 0.00 |
| \$ / R 19-Mar-18 | 14.45 | C | Foreign Exchange Future | 14 | 10,159 | 10,159,000.00 | 0.00 |
| € / R 19-Mar-18 | | | Foreign Exchange Future | 1 | 50 | 50,000.00 | 0.00 |
| CAD/ R 19-Mar-18 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 0.00 |
| \$ / R 17-Sep-18 | 13.65 | C | Foreign Exchange Future | 1 | 732 | 732,000.00 | 0.00 |
| Total Futures | | | | 184 | 89,876 | 98,786,000.00 | 0.00 |
| Total Options | | | | 2 | 5,732 | 5,732,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 186 | 95,608 | 104,518,000.00 | 0.00 |