JSE

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: 27/12/2017**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 27-Dec-17 | | | Any day expiry | 1 | 916 | 916,000.00 | 0.00 |
| € / R 27-Dec-17 | | | Any day expiry | 1 | 800 | 800,000.00 | 0.00 |
| $ / R 15-Jan-18 | | C | Any day expiry | 2 | 554 | 554,000.00 | 0.00 |
| $ / R 31-Jan-18 | | P | Any day expiry | 2 | 308,219 | 308,219,000.00 | 0.00 |
| € / R 31-Jan-18 | | P | Any day expiry | 2 | 332,092 | 332,092,000.00 | 0.00 |
| $ / R 19-Mar-18 | | | Foreign Exchange Future | 196 | 57,368 | 57,368,000.00 | 0.00 |
| £ / R 19-Mar-18 | | | Foreign Exchange Future | 11 | 2,110 | 2,110,000.00 | 0.00 |
| € / R 19-Mar-18 | | | Foreign Exchange Future | 17 | 2,560 | 2,560,000.00 | 0.00 |
| AU$ / R 19-Mar-18 | | | Foreign Exchange Future | 7 | 1,845 | 1,845,000.00 | 0.00 |
| $ / R 18-Jun-18 | | | Foreign Exchange Future | 17 | 2,377 | 2,377,000.00 | 0.00 |
| $ / R 17-Sep-18 | | | Foreign Exchange Future | 2 | 50 | 50,000.00 | 0.00 |
| **Total Futures** | | | | **254** | **360,558** | **360,558,000.00** | **0.00** |
| **Total Options** | | | | **4** | **348,333** | **348,333,000.00** | **0.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **258** | **708,891** | **708,891,000.00** | **0.00** |