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: 06/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 10-Apr-17			Any day expiry	12	140,000	140,000,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	285	485,839	485,839,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	5	17	1,700,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	5	458	458,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	11	5,984	5,984,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	2	100	100,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	2	55	550,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	1,440	14,400,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	16	2,989	2,989,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	507	507,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	1	500	500,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	79	870	870,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	746	746,000.00	0.00
Total Futures				**422**	**639,505**	**654,643,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**422**	**639,505**	**654,643,000.00**	**0.00**