



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: 02/05/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|-------------------------|-------------|
| CNH/R 2-May-17 | | | Any day expiry | 1 | 362 | 3,620,000.00 | 0.00 |
| \$ / R 19-Jun-17 | | | Foreign Exchange Future | 134 | 694,187 | 694,187,000.00 | 0.00 |
| £ / R 19-Jun-17 | | | Foreign Exchange Future | 20 | 4,682 | 4,682,000.00 | 0.00 |
| € / R 19-Jun-17 | | | Foreign Exchange Future | 19 | 541,540 | 541,540,000.00 | 0.00 |
| AU\$ / R 19-Jun-17 | | | Foreign Exchange Future | 1 | 5 | 5,000.00 | 0.00 |
| QUANTO € / \$ 19-Jun-17 | | | Foreign Exchange Future | 1 | 5 | 50,000.00 | 0.00 |
| \$ / R 18-Sep-17 | | C | Foreign Exchange Future | 7 | 1,301 | 1,301,000.00 | 0.00 |
| \$ / R 18-Dec-17 | | P | Foreign Exchange Future | 19 | 16,750 | 16,750,000.00 | 0.00 |
| € / R 18-Dec-17 | | | Foreign Exchange Future | 7 | 33 | 33,000.00 | 0.00 |
| € / R 19-Mar-18 | | | Foreign Exchange Future | 2 | 500 | 500,000.00 | 0.00 |
| Total Futures | | | | 190 | 1,241,352 | 1,244,655,000.00 | 0.00 |
| Total Options | | | | 21 | 18,013 | 18,013,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 211 | 1,259,365 | 1,262,668,000.00 | 0.00 |