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: 09/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-May-17			Any day expiry	1	6	6,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	133	150,781	150,781,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	5	123	12,300,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	12	5,926	5,926,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	14	5,103	5,103,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	2	520	520,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	1	1,359	13,590,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	8	180	180,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	102	102,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	1	25	25,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	10	882	882,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	25	25,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	25	25,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	100	10,000,000.00	0.00
Total Futures				**192**	**105,657**	**139,965,000.00**	**0.00**
Total Options				**2**	**60,000**	**60,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**194**	**165,657**	**199,965,000.00**	**0.00**