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: 16/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Jun-17			Foreign Exchange Future	116	55,383	55,383,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	13	1,300,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	7	1,950	1,950,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	2	2,270	227,000,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	7	2,678	2,678,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	5	581	581,000.00	0.00
$ / R 30-Jun-17			Any day expiry	1	1,065	1,065,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	24	7,219	7,219,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	5	603	603,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	9	1,187	1,187,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	7	7,000.00	0.00
Total Futures				**180**	**72,956**	**298,973,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**180**	**72,956**	**298,973,000.00**	**0.00**