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: 08/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Jun-17	13.13	C	Any day expiry	7	30,000	30,000,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	100	37,536	37,536,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	14	35	3,500,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	5	451	451,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	5	55	55,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	1	10	10,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	1	15	150,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	10	100,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	26	7,745	7,745,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	242	242,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	590	590,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	4	225	225,000.00	0.00
Total Futures				**164**	**46,925**	**51,704,000.00**	**0.00**
Total Options				**7**	**30,000**	**30,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**171**	**76,925**	**81,704,000.00**	**0.00**