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: 28/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Mar-18			Any day expiry	4	100,000	100,000,000.00	0.00
AU$ / R 29-Mar-18			Any day expiry	1	46	46,000.00	0.00
CF CANDO CAHB 28-Mar			Can-Do Future	6	5,000	5,000.00	0.00
CF CANDO CAHC 28-Mar			Can-Do Future	1	5,000	5,000.00	0.00
CF CANDO CAHE 28-Mar			Can-Do Future	1	5,000	5,000.00	0.00
$ / R 6-Apr-18	11.85	C	Any day expiry	7	60,000	60,000,000.00	0.00
$ / R 30-Apr-18			Any day expiry	1	110	110,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	81	44,715	44,715,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	5	5,000.00	0.00
¥ / R 18-Jun-18			Foreign Exchange Future	1	100	10,000,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	4	410	410,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	4	415	415,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	3	28	28,000.00	0.00
AU$ / R 17-Sep-18			Foreign Exchange Future	2	400	400,000.00	0.00
AU$ / R 14-Dec-18			Foreign Exchange Future	3	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**115**	**181,734**	**177,144,000.00**	**0.00**
Total Options				**6**	**40,000**	**40,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**121**	**221,734**	**217,144,000.00**	**0.00**