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: 26/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-May-17			Any day expiry	1	60	60,000.00	0.00
$ / R 19-Jun-17	12.50	P	Foreign Exchange Future	159	136,894	136,894,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	14	7,296	7,296,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	20	3,194	3,194,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	4	290	290,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
$ / R 18-Sep-17	13.50	C	Foreign Exchange Future	20	5,467	5,467,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	366	366,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	7	116	116,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	2	500	500,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	4	50	50,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	200	200,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	3	6,064	6,064,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**229**	**73,876**	**75,415,000.00**	**0.00**
Total Options				**13**	**86,782**	**86,782,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**242**	**160,658**	**162,197,000.00**	**0.00**