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: 19/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 23-Feb-17			Any day expiry	1	700	700,000.00	0.00
$ / R 28-Feb-17			Any day expiry	1	12	12,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	112	24,148	24,148,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	12	1,149	1,149,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	4	1,428	1,428,000.00	0.00
QUANTO £ /$ 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	15	150,000.00	0.00
$ / R 28-Apr-17			Any day expiry	2	620	620,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	3	429	429,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	5	22	22,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	400	400,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				**145**	**29,033**	**29,258,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**145**	**29,033**	**29,258,000.00**	**0.00**