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: 03/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Feb-17			Any day expiry	2	292	292,000.00	0.00
$ / R 13-Mar-17	13.99	C	Foreign Exchange Future	124	63,447	63,447,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	20	2,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	15	509	509,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	6	585	585,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	10	10,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	1,337	13,370,000.00	0.00
$ / R 31-Mar-17			Any day expiry	2	115	115,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	73	73,000.00	0.00
£ / R 13-Apr-17			Any day expiry	1	6	6,000.00	0.00
$ / R 4-May-17		C	Any day expiry	2	1,500	1,500,000.00	0.00
CNH/R 2-May-17			Any day expiry	1	362	3,620,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	7	696	696,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	4	500	500,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	70	70,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	5	4,126	4,126,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**160**	**55,918**	**73,189,000.00**	**0.00**
Total Options				**16**	**17,730**	**17,730,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**176**	**73,648**	**90,919,000.00**	**0.00**