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: 10/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Mar-17			Foreign Exchange Future	137	38,657	38,657,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	3	7	700,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	19	4,005	4,005,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	7	525	525,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	2	2,000.00	0.00
QUANTO £ /$ 13-Mar-17			Foreign Exchange Future	1	30	300,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 31-Mar-17			Any day expiry	1	50	50,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	108	108,000.00	0.00
€ / R 31-Mar-17			Any day expiry	1	1	1,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	14	7,002	7,002,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	4,639	4,639,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	141	141,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	1	7,630	7,630,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				**188**	**57,667**	**58,810,000.00**	**0.00**
Total Options				**4**	**5,250**	**5,250,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**192**	**62,917**	**64,060,000.00**	**0.00**