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: 27/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Feb-17			Any day expiry	4	10,570	10,570,000.00	0.00
€ / R 28-Feb-17			Any day expiry	1	2	2,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	102	33,256	33,256,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	32	3,200,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	8	61	61,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	9	683	683,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	10	10,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
$ / R 28-Apr-17			Any day expiry	1	22	22,000.00	0.00
£ / R 28-Apr-17			Any day expiry	1	18	18,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	15	1,492	1,492,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	3	68	68,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	3	865	865,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	2	20	20,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	250	250,000.00	0.00
$ / R 27-Sep-17			Any day expiry	1	465	465,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**160**	**48,314**	**51,482,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**160**	**48,314**	**51,482,000.00**	**0.00**