



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: 01/03/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-------------------------|--------|----------|-------------------------|--------------|------------------|---------------|------|
| \$ / R 13-Mar-17 | | P | Foreign Exchange Future | 143 | 44,193 | 44,193,000.00 | 0.00 |
| \$ / R MAXI 13-Mar-17 | | | Foreign Exchange Future | 8 | 31 | 3,100,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 4 | 736 | 736,000.00 | 0.00 |
| € / R 13-Mar-17 | | | Foreign Exchange Future | 33 | 20,236 | 20,236,000.00 | 0.00 |
| AU\$ / R 13-Mar-17 | | | Foreign Exchange Future | 2 | 4,549 | 4,549,000.00 | 0.00 |
| QUANTO € / \$ 13-Mar-17 | | | Foreign Exchange Future | 1 | 50 | 500,000.00 | 0.00 |
| TRY / R 13-Mar-17 | | | Foreign Exchange Future | 2 | 1,500 | 1,500,000.00 | 0.00 |
| \$ / R 31-Mar-17 | | | Any day expiry | 1 | 46 | 46,000.00 | 0.00 |
| \$ / R 13-Apr-17 | | | Any day expiry | 1 | 25 | 25,000.00 | 0.00 |
| \$ / R 19-Jun-17 | | | Foreign Exchange Future | 55 | 20,028 | 20,028,000.00 | 0.00 |
| £ / R 19-Jun-17 | | | Foreign Exchange Future | 1 | 4 | 4,000.00 | 0.00 |
| € / R 19-Jun-17 | | | Foreign Exchange Future | 1 | 3 | 3,000.00 | 0.00 |
| € / R 18-Sep-17 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 0.00 |
| AU\$ / R 18-Sep-17 | | | Foreign Exchange Future | 1 | 200 | 200,000.00 | 0.00 |
| \$ / R 18-Dec-17 | | P | Foreign Exchange Future | 23 | 3,840 | 3,840,000.00 | 0.00 |
| € / R 18-Dec-17 | | | Foreign Exchange Future | 1 | 5 | 5,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value |
|---|---------------|-----------------|----------------|---------------------|-------------------------|----------------------|
| Total Futures | | | | 256 | 92,826 | 96,345,000.00 |
| Total Options | | | | 22 | 2,870 | 2,870,000.00 |
| Grand Total for Currency Future Turnover Summary | | | | 278 | 95,696 | 99,215,000.00 |