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: 04/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 20-Jan-17			Any day expiry	1	134	134,000.00	0.00
£ / R 31-Jan-17			Any day expiry	1	24	24,000.00	0.00
€ / R 31-Jan-17			Any day expiry	1	3	3,000.00	0.00
£ / R 28-Feb-17			Any day expiry	1	7	7,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	81	8,155	8,155,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	31	3,100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	10	133	133,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	9	80	80,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	3	400	400,000.00	0.00
$ / R 31-Mar-17			Any day expiry	2	300	300,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	73	73,000.00	0.00
€ / R 31-Mar-17			Any day expiry	1	1	1,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				**114**	**9,346**	**12,415,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**114**	**9,346**	**12,415,000.00**	**0.00**