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: 23/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 23-Jan-17			Any day expiry	2	140	140,000.00	0.00
€ / R 23-Jan-17			Any day expiry	1	349	349,000.00	0.00
€ / R 6-Feb-17			Any day expiry	1	349	349,000.00	0.00
$ / R 28-Feb-17			Any day expiry	1	2	2,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	116	30,462	30,462,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	14	1,400,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	9	862	862,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	284	28,400,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	10	6,226	6,226,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	3	75	75,000.00	0.00
CAD/ R 13-Mar-17			Foreign Exchange Future	1	69	69,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	2	30	300,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	3	265	265,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	200	200,000.00	0.00
$ / R 18-Sep-17		C	Foreign Exchange Future	3	3,699	3,699,000.00	0.00
Total Futures				**160**	**39,927**	**69,699,000.00**	**0.00**
Total Options				**1**	**3,099**	**3,099,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**161**	**43,026**	**72,798,000.00**	**0.00**