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: 09/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Mar-17	13.60	C	Foreign Exchange Future	380	113,023	113,023,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	46	9,677	9,677,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	61	2,739	2,739,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	9	763	763,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	686	6,860,000.00	0.00
$ / R 10-Apr-17	13.50	C	Any day expiry	2	2,000	2,000,000.00	0.00
$ / R 19-Jun-17		C	Foreign Exchange Future	385	91,500	91,500,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	4	607	60,700,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	43	3,839	3,839,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	73	2,064	2,064,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	10	798	798,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	2	7	7,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	3	4	4,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	4	17	17,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	90	90,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**1,012**	**190,084**	**258,331,000.00**	**0.00**
Total Options				**16**	**37,750**	**37,750,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**1,028**	**227,834**	**296,081,000.00**	**0.00**