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: 30/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Mar-17			Any day expiry	2	401	401,000.00	0.00
$ / R 20-Apr-17	12.86	P	Any day expiry	8	30,000	30,000,000.00	0.00
$ / R 28-Apr-17			Any day expiry	2	125	125,000.00	0.00
$ / R 2-May-17	13.56	C	Any day expiry	12	20,000	20,000,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	246	203,311	203,311,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	7	187	18,700,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	15	9,547	9,547,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	18	3,175	3,175,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	3	4	4,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	7	817	817,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	6	6,000.00	0.00
$ / R 18-Dec-17	16.82	C	Foreign Exchange Future	18	26,928	26,928,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	3	613	613,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	6	771	771,000.00	0.00
Total Futures				**320**	**223,885**	**242,398,000.00**	**0.00**
Total Options				**28**	**72,000**	**72,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**348**	**295,885**	**314,398,000.00**	**0.00**