



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/11/2016

| Contract                | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value |      |
|-------------------------|--------|----------|-------------------------|--------------|------------------|---------------|------|
| \$ / R 1-Nov-16         |        |          | Any day expiry          | 1            | 15,400           | 15,400,000.00 | 0.00 |
| \$ / R 7-Nov-16         |        |          | Any day expiry          | 1            | 11               | 11,000.00     | 0.00 |
| £ / R 2-Dec-16          |        |          | Any day expiry          | 1            | 28               | 28,000.00     | 0.00 |
| \$ / R 15-Dec-16        |        |          | Any day expiry          | 1            | 12               | 12,000.00     | 0.00 |
| £ / R 15-Dec-16         |        |          | Any day expiry          | 1            | 14               | 14,000.00     | 0.00 |
| \$ / R 19-Dec-16        |        |          | Foreign Exchange Future | 147          | 53,049           | 53,049,000.00 | 0.00 |
| \$ / R MAXI 19-Dec-16   |        |          | Foreign Exchange Future | 4            | 20               | 2,000,000.00  | 0.00 |
| £ / R 19-Dec-16         |        |          | Foreign Exchange Future | 9            | 298              | 298,000.00    | 0.00 |
| € / R 19-Dec-16         |        |          | Foreign Exchange Future | 21           | 7,945            | 7,945,000.00  | 0.00 |
| AU\$ / R 19-Dec-16      |        |          | Foreign Exchange Future | 1            | 6                | 6,000.00      | 0.00 |
| QUANTO € / \$ 19-Dec-16 |        |          | Foreign Exchange Future | 1            | 15               | 150,000.00    | 0.00 |
| \$ / R 13-Mar-17        |        |          | Foreign Exchange Future | 47           | 33,697           | 33,697,000.00 | 0.00 |
| £ / R 13-Mar-17         |        |          | Foreign Exchange Future | 1            | 3                | 3,000.00      | 0.00 |
| € / R 13-Mar-17         |        |          | Foreign Exchange Future | 1            | 74               | 74,000.00     | 0.00 |
| AU\$ / R 13-Mar-17      |        |          | Foreign Exchange Future | 1            | 11               | 11,000.00     | 0.00 |
| \$ / R 19-Jun-17        |        |          | Foreign Exchange Future | 3            | 92               | 92,000.00     | 0.00 |
| £ / R 19-Jun-17         |        |          | Foreign Exchange Future | 1            | 23               | 23,000.00     | 0.00 |

| <b>Contract</b>   | <b>Strike</b> | <b>Call/Put</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Foreign Value</b>  |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|
| <b>Total Futures</b>                                    |               |                 |                | <b>242</b>          | <b>110,698</b>          | <b>112,813,000.00</b> |
| <b>Total Options</b>                                    |               |                 |                |                     |                         |                       |
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>242</b>          | <b>110,698</b>          | <b>112,813,000.00</b> |