



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: 16/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	104	48,833	48,833,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	11	43	4,300,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	27	708	708,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	3,015	301,500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	12	1,428	1,428,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	200	200,000.00	0.00
CAD/ R 19-Sep-16			Foreign Exchange Future	10	4,400	4,400,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	2	1,341	13,410,000.00	0.00
\$ / R 19-Dec-16	20.16	C	Foreign Exchange Future	51	26,406	26,406,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	1,021	1,021,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	104	104,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	3	3,000.00	0.00
<b>Total Futures</b>				<b>213</b>	<b>73,652</b>	<b>389,948,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>20</b>	<b>13,870</b>	<b>13,870,000.00</b>	<b>0.00</b>

---

<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>Grand Total for Currency Future Turnover Summary</b>				<b>233</b>	<b>87,522</b>	<b>403,818,000.00</b>	<b>0.00</b>

---