



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: 16/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Mar-16			Any day expiry	16	17,991	17,991,000.00	0.00
\$ / R 15-Apr-16	16.10	P	Any day expiry	5	15,000	15,000,000.00	0.00
\$ / R 29-Apr-16			Any day expiry	1	400	400,000.00	0.00
\$ / R 23-May-16	15.36	C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	193	119,255	119,255,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	32	3,200,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	6	610	610,000.00	0.00
€ / R 13-Jun-16	17.00	P	Foreign Exchange Future	11	3,040	3,040,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	200	200,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	1	65	65,000.00	0.00
DKK / R 13-Jun-16			Foreign Exchange Future	1	40	400,000.00	0.00
NGN / R 13-Jun-16			Foreign Exchange Future	2	5,575	557,500,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	1,619	16,190,000.00	0.00
\$ / R 19-Sep-16	16.66	C	Foreign Exchange Future	15	13,963	13,963,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	8	40	4,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	2	450	450,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	1,670	1,670,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	4	4,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	5	10,286	10,286,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
Total Futures				258	120,881	695,360,000.00	0.00
Total Options				26	75,364	75,364,000.00	0.00
Grand Total for Currency Future Turnover Summary				284	196,245	770,724,000.00	0.00