



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: 10/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-16		P	Foreign Exchange Future	164	49,009	49,009,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	45	4,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	18	3,818	3,818,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	20	2,000,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	27	4,330	4,330,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	4	1,100	1,100,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	3	41	41,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	2	50	500,000.00	0.00
\$ / R 31-Mar-16			Any day expiry	1	11	11,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	2	700	700,000.00	0.00
\$ / R 13-Jun-16	17.00	P	Foreign Exchange Future	150	90,616	90,616,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	14	137	13,700,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	18	3,170	3,170,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	20	2,000,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	29	36,102	36,102,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	3	207	207,000.00	0.00
\$ / R 19-Sep-16		C	Foreign Exchange Future	13	66,995	66,995,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	11	50	5,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 19-Sep-16			Foreign Exchange Future	5	191	191,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	200	200,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	7	14,500	14,500,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	20	2,000,000.00	0.00
Total Futures				480	194,229	223,587,000.00	0.00
Total Options				6	77,103	77,103,000.00	0.00
Grand Total for Currency Future Turnover Summary				486	271,332	300,690,000.00	0.00