



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: 11/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Mar-16			Any day expiry	1	272	272,000.00	0.00
\$ / R 18-Mar-16		C	Any day expiry	193	212,980	212,980,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	11	55	5,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	50	32,340	32,340,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	8	4,737	473,700,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	49	41,418	41,418,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	10	5,236	5,236,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	11	6,693	6,693,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	199	199,000.00	0.00
\$ / R 28-Apr-16			Any day expiry	1	6	6,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	252	230,833	230,833,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	8	40	4,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	56	37,256	37,256,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	5	386	38,600,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	55	71,761	71,761,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	8	780	780,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	12	13,314	13,314,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	1,532	15,320,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	8	1,613	1,613,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	130	130,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	3	4,351	435,100,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	300	300,000.00	0.00
\$ / R 13-Mar-17		C	Foreign Exchange Future	7	2,506	2,506,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	3	4,456	4,456,000.00	0.00
Total Futures				742	658,264	1,619,383,000.00	0.00
Total Options				13	14,930	14,930,000.00	0.00
Grand Total for Currency Future Turnover Summary				755	673,194	1,634,313,000.00	0.00