



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: 29/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 3-Mar-16			Any day expiry	6	512	512,000.00	0.00
£ / R 29-Feb-16			Any day expiry	2	56	56,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	4	4,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	146	69,060	69,060,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	12	116	11,600,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	12	1,336	1,336,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	8	1,361	1,361,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	5	865	865,000.00	0.00
\$ / R 29-Mar-16			Any day expiry	3	150	150,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	54	24,012	24,012,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	8	800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	3	215	215,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	255	255,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	19	3,927	3,927,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	2	160	160,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	25	25,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16		P	Foreign Exchange Future	8	4,850	4,850,000.00	0.00
<b>Total Futures</b>				<b>283</b>	<b>95,915</b>	<b>108,488,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>6</b>	<b>11,100</b>	<b>11,100,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>289</b>	<b>107,015</b>	<b>119,588,000.00</b>	<b>0.00</b>