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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-Feb-16			Any day expiry	1	15	15,000.00	0.00
£ / R 26-Feb-16			Any day expiry	1	51	51,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	113	30,519	30,519,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	10	36	3,600,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	9	765	765,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	5	38	38,000.00	0.00
$ / R 4-Apr-16			Any day expiry	1	140	140,000.00	0.00
$ / R 29-Apr-16			Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	18	8,454	8,454,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	140	140,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	70	70,000.00	0.00
$ / R 15-Aug-16			Any day expiry	1	105	105,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	7	48,149	48,149,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	3	3,450	3,450,000.00	0.00
Total Futures				**174**	**92,937**	**96,501,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**174**	**92,937**	**96,501,000.00**	**0.00**