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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-Feb-16			Any day expiry	1	66	66,000.00	0.00
€ / R 26-Feb-16			Any day expiry	1	17	17,000.00	0.00
£ / R 29-Feb-16			Any day expiry	1	34	34,000.00	0.00
€ / R 7-Mar-16			Any day expiry	1	4	4,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	113	46,360	46,360,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	10	51	5,100,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	14	3,245	3,245,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	10	705	705,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	2	361	361,000.00	0.00
QUANTO € / $ 14-Mar-16			Foreign Exchange Future	1	25	250,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	18	5,662	5,662,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	40	40,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	2	500	500,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	300	300,000.00	0.00
$ / R 19-Dec-16	21.30	C	Foreign Exchange Future	4	139,940	139,940,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**183**	**57,538**	**64,594,000.00**	**0.00**
Total Options				**3**	**139,790**	**139,790,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**186**	**197,328**	**204,384,000.00**	**0.00**