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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Mar-16			Foreign Exchange Future	155	51,393	51,393,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	8	34	3,400,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	5	1,387	1,387,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	459	45,900,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	19	1,326	1,326,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	3	660	660,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	2	2,000.00	0.00
$ / R 13-Jun-16		P	Foreign Exchange Future	48	65,512	65,512,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	4	1,005	1,005,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	2	200	20,000,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	6	2,058	2,058,000.00	0.00
CNH / R 13-Jun-16			Foreign Exchange Future	2	29,159	291,590,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	4	12,302	12,302,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	2	2,000	2,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	538	538,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**265**	**167,305**	**500,323,000.00**	**0.00**
Total Options				**2**	**750**	**750,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**267**	**168,055**	**501,073,000.00**	**0.00**