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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 24-Feb-16			Any day expiry	1	100	100,000.00	0.00
$ / R 9-Mar-16		C	Any day expiry	4	4,000	4,000,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	280	154,130	154,130,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	26	271	27,100,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	17	1,603	1,603,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	27	21,985	21,985,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	125	125,000.00	0.00
$ / R 13-Jun-16		P	Foreign Exchange Future	106	57,294	57,294,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	44	4,400,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	8	726	726,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	410	410,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	19	6,924	6,924,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
$ / R 19-Dec-16	16.76	P	Foreign Exchange Future	6	24,500	24,500,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	4	1,020	1,020,000.00	0.00
Total Futures				**486**	**208,397**	**241,067,000.00**	**0.00**
Total Options				**28**	**64,750**	**64,750,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**514**	**273,147**	**305,817,000.00**	**0.00**