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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 2-Mar-16			Any day expiry	1	131	131,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	102	33,080	33,080,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	8	40	4,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	17	2,167	2,167,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	13	1,262	1,262,000.00	0.00
$ / R 28-Apr-16			Any day expiry	2	40	40,000.00	0.00
£ / R 28-Apr-16			Any day expiry	2	157	157,000.00	0.00
€ / R 28-Apr-16			Any day expiry	1	1	1,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	21	2,940	2,940,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	40	40,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	7	1,605	1,605,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	15	3,389	3,389,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	8	800,000.00	0.00
Total Futures				**192**	**44,860**	**49,612,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**192**	**44,860**	**49,612,000.00**	**0.00**