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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 24-Feb-16	15.87	C	Any day expiry	2	2,000	2,000,000.00	0.00
$ / R 2-Mar-16		C	Any day expiry	2	4,000	4,000,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	131	50,085	50,085,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	8	1,204	1,204,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	12	1,150	1,150,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	6	240	240,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	2	2,000.00	0.00
$ / R 13-Jun-16	16.00	P	Foreign Exchange Future	39	33,180	33,180,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	6	27	27,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	8	992	99,200,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	20	20,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	3	5,200	5,200,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	765	765,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**220**	**77,595**	**178,278,000.00**	**0.00**
Total Options				**8**	**21,300**	**21,300,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**228**	**98,895**	**199,578,000.00**	**0.00**