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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-Feb-16			Any day expiry	1	4	4,000.00	0.00
£ / R 26-Feb-16			Any day expiry	1	3	3,000.00	0.00
$ / R 2-Mar-16		C	Any day expiry	6	90,058	90,058,000.00	0.00
£ / R 29-Feb-16			Any day expiry	1	22	22,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	30	30,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	165	96,836	96,836,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	40	4,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	9	333	333,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	16	819	819,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	10	10,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	2	250	250,000.00	0.00
$ / R 15-Apr-16			Any day expiry	2	9	9,000.00	0.00
$ / R 13-May-16			Any day expiry	1	500	500,000.00	0.00
$ / R 13-Jun-16		C	Foreign Exchange Future	78	17,066	17,066,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	8	774	774,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	6	553	553,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	3	2,055	2,055,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**305**	**109,367**	**113,327,000.00**	**0.00**
Total Options				**6**	**100,000**	**100,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**311**	**209,367**	**213,327,000.00**	**0.00**