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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Feb-16			Any day expiry	2	3,600	3,600,000.00	0.00
€ / R 19-Feb-16			Any day expiry	1	100	100,000.00	0.00
$ / R 4-Mar-16		C	Any day expiry	5	10,075	10,075,000.00	0.00
$ / R 7-Mar-16			Any day expiry	1	140	140,000.00	0.00
$ / R 14-Mar-16		P	Foreign Exchange Future	195	280,234	280,234,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	11	58	5,800,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	7	880	880,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	11	1,688	1,688,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	2	2,000.00	0.00
$ / R 19-May-16		C	Any day expiry	3	5,000	5,000,000.00	0.00
$ / R 13-Jun-16		P	Foreign Exchange Future	36	78,783	78,783,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	3	3,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	6	659	659,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	2	500	500,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	3	620	620,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	1	2,000	2,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**264**	**165,727**	**173,944,000.00**	**0.00**
Total Options				**30**	**219,140**	**219,140,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**294**	**384,867**	**393,084,000.00**	**0.00**