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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 3-Mar-16			Any day expiry	2	20,198	20,198,000.00	0.00
$ / R 8-Mar-16		C	Any day expiry	3	5,047	5,047,000.00	0.00
$ / R 14-Mar-16		C	Foreign Exchange Future	183	87,112	87,112,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	16	130	13,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	18	2,936	2,936,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	24	3,095	3,095,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	200	200,000.00	0.00
$ / R 23-May-16	15.36	C	Any day expiry	3	5,000	5,000,000.00	0.00
$ / R 13-Jun-16	16.92	P	Foreign Exchange Future	57	44,109	44,109,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	5	28	2,800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	6	424	424,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	5	992	992,000.00	0.00
$ / R 19-Sep-16	16.51	C	Foreign Exchange Future	10	46,250	46,250,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	15	1,500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	500	500,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	18	18,000.00	0.00
$ / R 19-Dec-16		P	Foreign Exchange Future	7	23,000	23,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**299**	**85,996**	**103,123,000.00**	**0.00**
Total Options				**46**	**153,058**	**153,058,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**345**	**239,054**	**256,181,000.00**	**0.00**