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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 25-Feb-16			Any day expiry	1	250	250,000.00	0.00
$ / R 1-Mar-16	15.20	P	Any day expiry	2	40,000	40,000,000.00	0.00
$ / R 7-Mar-16			Any day expiry	1	106	106,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	17	17,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	132	51,875	51,875,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	17	77	7,700,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	9	1,135	1,135,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	13	2,587	2,587,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	25	25,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	41	12,384	12,384,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	350	35,000,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	318	318,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	1	45	45,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	4	500	500,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	6	6,106	6,106,000.00	0.00
$ / R 13-Mar-17		C	Foreign Exchange Future	6	7,400	7,400,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**229**	**73,673**	**116,441,000.00**	**0.00**
Total Options				**10**	**49,507**	**49,507,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**239**	**123,180**	**165,948,000.00**	**0.00**