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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 10-Feb-16		C	Any day expiry	3	10,400	10,400,000.00	0.00
$ / R 14-Mar-16		P	Foreign Exchange Future	148	69,779	69,779,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	8	44	4,400,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	14	14,870	14,870,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	12	313	313,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	4	511	511,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	19	15,530	15,530,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
$ / R 19-Sep-16	16.36	P	Foreign Exchange Future	4	10,510	10,510,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				**203**	**40,971**	**46,812,000.00**	**0.00**
Total Options				**13**	**81,501**	**81,501,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**216**	**122,472**	**128,313,000.00**	**0.00**