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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Jan-16			Any day expiry	4	6,024	6,024,000.00	0.00
$ / R 12-Feb-16			Any day expiry	1	41	41,000.00	0.00
$ / R 16-Feb-16			Any day expiry	1	993	993,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	200	96,992	96,992,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	16	1,044	1,044,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	16	2,109	2,109,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	3	370	370,000.00	0.00
CAD/ R 14-Mar-16			Foreign Exchange Future	3	300	300,000.00	0.00
$ / R 6-Apr-16		C	Any day expiry	4	20,000	20,000,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	736	736,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	55	55,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	12	5,428	5,428,000.00	0.00
£ / R 13-Jun-16		C	Foreign Exchange Future	14	6,750	6,750,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	251	251,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	2	1,300	1,300,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 19-Dec-16	21.00	C	Foreign Exchange Future	5	5,095	5,095,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**265**	**115,899**	**116,394,000.00**	**0.00**
Total Options				**22**	**31,595**	**31,595,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**287**	**147,494**	**147,989,000.00**	**0.00**