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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Jan-16			Any day expiry	3	5,000	5,000,000.00	0.00
$ / R 12-Feb-16			Any day expiry	1	5	5,000.00	0.00
$ / R 17-Feb-16			Any day expiry	1	300	300,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	170	46,567	46,567,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	14	81	81,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	23	809	809,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	45	45,000.00	0.00
$ / R 5-Apr-16	15.87	C	Any day expiry	4	20,000	20,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	9	6,415	6,415,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	1	25	25,000.00	0.00
HK$/R 13-Jun-16			Foreign Exchange Future	1	3,381	33,810,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	2	60	60,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	60	60,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	75	75,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**232**	**62,843**	**95,252,000.00**	**0.00**
Total Options				**4**	**20,000**	**20,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**236**	**82,843**	**115,252,000.00**	**0.00**