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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 20-Jan-16		C	Any day expiry	1	5,000	5,000,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	160	26,253	26,253,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	16	110	11,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	9	146	146,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	7	512	512,000.00	0.00
QUANTO € / $ 14-Mar-16			Foreign Exchange Future	1	25	250,000.00	0.00
$ / R 6-Apr-16		C	Any day expiry	3	10,000	10,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	23	5,356	5,356,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				**219**	**31,027**	**43,627,000.00**	**0.00**
Total Options				**6**	**16,500**	**16,500,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**225**	**47,527**	**60,127,000.00**	**0.00**