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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 12-Jan-16			Any day expiry	6	10,723	10,723,000.00	0.00
£ / R 12-Jan-16			Any day expiry	1	15	15,000.00	0.00
$ / R 12-Feb-16	16.66	C	Any day expiry	3	10,045	10,045,000.00	0.00
$ / R 15-Feb-16			Any day expiry	1	4,330	4,330,000.00	0.00
$ / R 7-Mar-16			Any day expiry	1	48	48,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	227	100,931	100,931,000.00	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	1,006	1,006,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	17	1,040	1,040,000.00	0.00
CAD/ R 14-Mar-16			Foreign Exchange Future	1	2	2,000.00	0.00
$ / R 13-Jun-16	17.79	C	Foreign Exchange Future	51	40,185	40,185,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	2	2,000.00	0.00
$ / R 26-Jul-16	16.60	P	Any day expiry	15	14,458	14,458,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	12	17,000	17,000,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	15	1,500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**321**	**81,768**	**85,728,000.00**	**0.00**
Total Options				**38**	**118,058**	**118,058,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**359**	**199,826**	**203,786,000.00**	**0.00**