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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Apr-16			Any day expiry	10	17,202	17,202,000.00	0.00
£ / R 15-Apr-16			Any day expiry	2	121	121,000.00	0.00
€ / R 15-Apr-16			Any day expiry	1	11	11,000.00	0.00
$ / R 28-Apr-16			Any day expiry	1	23	23,000.00	0.00
$ / R 13-May-16			Any day expiry	1	490	490,000.00	0.00
$ / R 31-May-16			Any day expiry	1	148	148,000.00	0.00
$ / R 13-Jun-16	14.66	C	Foreign Exchange Future	86	21,831	21,831,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	8	48	4,800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	6	118	118,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	4	600	600,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	14	1,515	1,515,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Sep-16	20.51	C	Foreign Exchange Future	2	1,200	1,200,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	404	404,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	3	410	410,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	4	3,636	3,636,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**143**	**45,129**	**50,376,000.00**	**0.00**
Total Options				**5**	**2,638**	**2,638,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**148**	**47,767**	**53,014,000.00**	**0.00**