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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 4-May-16			Any day expiry	4	1,107	1,107,000.00	0.00
$ / R 11-May-16	14.66	C	Any day expiry	3	5,056	5,056,000.00	0.00
$ / R 13-Jun-16	14.00	P	Foreign Exchange Future	216	101,258	101,258,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	21	90	9,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	56	2,255	2,255,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	49	11,049	11,049,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	4	60	60,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	4	2,120	2,120,000.00	0.00
$ / R 30-Jun-16			Any day expiry	2	647	647,000.00	0.00
$ / R 12-Jul-16		P	Any day expiry	5	36,000	36,000,000.00	0.00
$ / R 5-Aug-16			Any day expiry	2	1,900	1,900,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	33	4,206	4,206,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	6	700	700,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	350	350,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	2	8	8,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	1	10	10,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	4	147	147,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Mar-17			Foreign Exchange Future	2	400	400,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	150	150,000.00	0.00
Total Futures				**403**	**96,516**	**105,723,000.00**	**0.00**
Total Options				**15**	**71,000**	**71,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**418**	**167,516**	**176,723,000.00**	**0.00**