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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Mar-16			Foreign Exchange Future	214	44,419	44,419,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	10	80	8,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	3	404	404,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	3	2,649	264,900,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	40	38,697	38,697,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	530	530,000.00	0.00
DKK / R 14-Mar-16			Foreign Exchange Future	4	320	3,200,000.00	0.00
$ / R 29-Mar-16			Any day expiry	1	140	140,000.00	0.00
$ / R 11-Apr-16			Any day expiry	1	100	100,000.00	0.00
$ / R 29-Apr-16			Any day expiry	2	4,000	4,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	37	6,352	6,352,000.00	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	2	400	400,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	8	670	670,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	4	252	252,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	5	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**337**	**99,523**	**373,564,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**337**	**99,523**	**373,564,000.00**	**0.00**