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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 23-Mar-16			Any day expiry	7	19,744	19,744,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	570	570,000.00	0.00
$ / R 29-Apr-16			Any day expiry	1	120	120,000.00	0.00
$ / R 31-May-16			Any day expiry	1	32	32,000.00	0.00
$ / R 13-Jun-16	17.09	C	Foreign Exchange Future	57	29,092	29,092,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	4	1,107	1,107,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	3	780	780,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	3	610	610,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	722	722,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	250	250,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	4	525	525,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	4	1,820	182,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	250	250,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	200	200,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 13-Mar-17			Foreign Exchange Future	1	750	750,000.00	0.00
Total Futures				**94**	**37,083**	**218,253,000.00**	**0.00**
Total Options				**2**	**20,000**	**20,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**96**	**57,083**	**238,253,000.00**	**0.00**