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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 20-Apr-16			Any day expiry	2	1,050	1,050,000.00	0.00
$ / R 28-Apr-16			Any day expiry	1	84	84,000.00	0.00
£ / R 28-Apr-16			Any day expiry	1	69	69,000.00	0.00
$ / R 18-May-16	14.80	P	Any day expiry	6	30,000	30,000,000.00	0.00
$ / R 30-May-16			Any day expiry	2	950	950,000.00	0.00
€ / R 31-May-16			Any day expiry	1	1	1,000.00	0.00
$ / R 13-Jun-16		C	Foreign Exchange Future	118	46,095	46,095,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	8	3,747	3,747,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	3	412	412,000.00	0.00
QUANTO € / $ 13-Jun-16			Foreign Exchange Future	1	5	50,000.00	0.00
$ / R 30-Jun-16			Any day expiry	0	0	0.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	8	1,066	1,066,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	3	450	450,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	4	2,060	2,060,000.00	0.00
$ / R 13-Mar-17		C	Foreign Exchange Future	14	9,900	9,900,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	12	1,200,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**157**	**53,126**	**55,844,000.00**	**0.00**
Total Options				**23**	**42,800**	**42,800,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**180**	**95,926**	**98,644,000.00**	**0.00**