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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Mar-16			Foreign Exchange Future	92	25,505	25,505,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	19	209	20,900,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	11	1,157	1,157,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	12	269	269,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	3	195	195,000.00	0.00
QUANTO € / $ 14-Mar-16			Foreign Exchange Future	1	1,929	19,290,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	11	4,400	4,400,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	2	600	600,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	90	90,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	4	999	999,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	6	600,000.00	0.00
Total Futures				**159**	**35,364**	**74,505,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**159**	**35,364**	**74,505,000.00**	**0.00**

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