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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Mar-16			Any day expiry	3	382	382,000.00	0.00
$ / R 22-Mar-16		C	Any day expiry	1	5,000	5,000,000.00	0.00
$ / R 1-Apr-16	15.60	C	Any day expiry	2	42,800	42,800,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	5	5,000.00	0.00
$ / R 29-Apr-16			Any day expiry	3	1,100	1,100,000.00	0.00
$ / R 31-May-16			Any day expiry	1	268	268,000.00	0.00
$ / R 14-Jun-16		C	Any day expiry	215	86,992	86,992,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	6	30	3,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	13	1,445	1,445,000.00	0.00
€ / R 13-Jun-16		C	Foreign Exchange Future	21	24,065	24,065,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	5	1,000	1,000,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	9	2,014	2,014,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	8	45	4,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	3	14	14,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	4	566	566,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	3	3,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Mar-17			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
Total Futures				**291**	**88,944**	**97,854,000.00**	**0.00**
Total Options				**12**	**78,800**	**78,800,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**303**	**167,744**	**176,654,000.00**	**0.00**