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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 7-Apr-16	15.38	C	Any day expiry	2	5,000	5,000,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	357	357,000.00	0.00
$ / R 19-May-16	15.70	C	Any day expiry	2	10,000	10,000,000.00	0.00
$ / R 23-May-16		C	Any day expiry	2	5,000	5,000,000.00	0.00
$ / R 13-Jun-16	14.00	P	Foreign Exchange Future	270	122,900	122,900,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	7	30	3,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	9	1,120	1,120,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	4	521	521,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	14	1,633	1,633,000.00	0.00
QUANTO € / $ 13-Jun-16			Foreign Exchange Future	2	1,719	17,190,000.00	0.00
$ / R 19-Sep-16	13.70	P	Foreign Exchange Future	17	9,587	9,587,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	5	17	1,700,000.00	0.00
$ / R 19-Dec-16	13.70	P	Foreign Exchange Future	2	8,000	8,000,000.00	0.00
$ / R 13-Mar-17		C	Foreign Exchange Future	11	21,480	21,480,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	750	750,000.00	0.00
Total Futures				**325**	**122,034**	**142,158,000.00**	**0.00**
Total Options				**25**	**66,080**	**66,080,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**350**	**188,114**	**208,238,000.00**	**0.00**