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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 16-May-16			Any day expiry	2	1,780	1,780,000.00	0.00
$ / R 27-May-16			Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 31-May-16			Any day expiry	1	300	300,000.00	0.00
$ / R 13-Jun-16		C	Foreign Exchange Future	360	280,303	280,303,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	20	108	10,800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	26	3,274	3,274,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	40	6,871	6,871,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	5	1,200	1,200,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	16	6,469	6,469,000.00	0.00
CNH / R 13-Jun-16			Foreign Exchange Future	5	22,550	225,500,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	31	3,364	3,364,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	30	3,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	6	1,154	1,154,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	850	850,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	4	594	594,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	7	4,505	4,505,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Dec-16	24.46	C	Foreign Exchange Future	13	24,344	24,344,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Mar-17			Foreign Exchange Future	6	3,000	3,000,000.00	0.00
Total Futures				**532**	**210,762**	**428,364,000.00**	**0.00**
Total Options				**22**	**150,944**	**150,944,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**554**	**361,706**	**579,308,000.00**	**0.00**