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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 8-Apr-16			Any day expiry	2	180	180,000.00	0.00
$ / R 15-Apr-16			Any day expiry	1	198	198,000.00	0.00
$ / R 26-Apr-16			Any day expiry	1	87	87,000.00	0.00
$ / R 4-May-16			Any day expiry	1	274	274,000.00	0.00
$ / R 31-May-16			Any day expiry	1	166	166,000.00	0.00
£ / R 31-May-16			Any day expiry	1	2	2,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	129	26,135	26,135,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	6	26	2,600,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	5	620	620,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	1	95	95,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	14	1,521	1,521,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	50	50,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	3	10,000	10,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	4	500	500,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	800	800,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**175**	**41,160**	**44,229,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**175**	**41,160**	**44,229,000.00**	**0.00**