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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 9-May-16			Any day expiry	3	2,500	2,500,000.00	0.00
$ / R 16-May-16		C	Any day expiry	2	5,000	5,000,000.00	0.00
$ / R 8-Jun-16			Any day expiry	1	300	300,000.00	0.00
$ / R 13-Jun-16	15.00	P	Foreign Exchange Future	248	245,544	245,544,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	19	79	7,900,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	6	740	740,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	19	10,539	10,539,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	7	630	630,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	23	3,154	3,154,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 19-Sep-16	22.50	C	Foreign Exchange Future	2	1,300	1,300,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	25	25,000.00	0.00
$ / R 19-Dec-16	18.10	C	Foreign Exchange Future	10	49,228	49,228,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	1	150	150,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				**328**	**147,017**	**156,818,000.00**	**0.00**
Total Options				**19**	**172,692**	**172,692,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**347**	**319,709**	**329,510,000.00**	**0.00**