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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Jun-16			Any day expiry	2	548	548,000.00	0.00
$ / R 29-Jul-16			Any day expiry	1	35	35,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	74	33,052	33,052,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	6	148	148,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	18	7,940	7,940,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	2	26	26,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	17	46,525	46,525,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	601	601,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	2	18	18,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	3	26	26,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	26,870	26,870,000.00	0.00
Total Futures				**120**	**71,809**	**73,789,000.00**	**0.00**
Total Options				**14**	**44,000**	**44,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**134**	**115,809**	**117,789,000.00**	**0.00**