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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 25-May-16			Any day expiry	1	3,000	3,000,000.00	0.00
$ / R 31-May-16		P	Any day expiry	3	6,066	6,066,000.00	0.00
$ / R 7-Jun-16		C	Any day expiry	2	5,000	5,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	122	26,328	26,328,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	21	101	10,100,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	6	137	137,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	7	1,664	1,664,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	2	126	126,000.00	0.00
$ / R 29-Jul-16			Any day expiry	1	285	285,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	15	2,727	2,727,000.00	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	3	105	105,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	125	125,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	3	2,270	2,270,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	2	2,000.00	0.00
€ / R 19-Dec-16	20.80	C	Foreign Exchange Future	3	4,443	4,443,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	4	157	157,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**192**	**35,628**	**47,211,000.00**	**0.00**
Total Options				**8**	**16,924**	**16,924,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**200**	**52,552**	**64,135,000.00**	**0.00**