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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-May-16			Any day expiry	6	6,667	6,667,000.00	0.00
£ / R 31-May-16			Any day expiry	1	123	123,000.00	0.00
€ / R 31-May-16			Any day expiry	1	1	1,000.00	0.00
$ / R 7-Jun-16		C	Any day expiry	4	15,000	15,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	100	83,818	83,818,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	12	46	4,600,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	7	310	310,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	5	430	430,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	1	20	20,000.00	0.00
$ / R 30-Jun-16			Any day expiry	1	39	39,000.00	0.00
$ / R 12-Jul-16	15.54	P	Any day expiry	5	36,000	36,000,000.00	0.00
$ / R 29-Jul-16			Any day expiry	1	584	584,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	34	17,413	17,413,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	312	312,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	4	64	64,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	2	360	360,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**167**	**47,183**	**51,737,000.00**	**0.00**
Total Options				**20**	**114,009**	**114,009,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**187**	**161,192**	**165,746,000.00**	**0.00**

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