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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-May-16	15.15	P	Any day expiry	2	4,000	4,000,000.00	0.00
$ / R 13-Jun-16	14.25	P	Foreign Exchange Future	257	80,332	80,332,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	19	682	68,200,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	19	3,016	3,016,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	28	6,448	6,448,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	5	100	100,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	8	2,660	2,660,000.00	0.00
$ / R 30-Jun-16			Any day expiry	2	2,200	2,200,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	12	1,765	1,765,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	8	408	408,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	5	789	789,000.00	0.00
$ / R 19-Dec-16	15.40	C	Foreign Exchange Future	19	79,965	79,965,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	4	694	694,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	5	1,500	1,500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**371**	**79,358**	**147,668,000.00**	**0.00**
Total Options				**24**	**105,209**	**105,209,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**395**	**184,567**	**252,877,000.00**	**0.00**