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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Jun-16	16.50	P	Foreign Exchange Future	157	63,911	63,911,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	34	146	14,600,000.00	0.00
£ / R 13-Jun-16		C	Foreign Exchange Future	5	1,230	1,230,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	14	534	534,000.00	0.00
AU$ / R 13-Jun-16			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 30-Jun-16			Any day expiry	1	5	5,000.00	0.00
$ / R 19-Sep-16	14.50	P	Foreign Exchange Future	23	124,358	124,358,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	7	22	2,200,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	3	502	502,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	4	655	655,000.00	0.00
$ / R 19-Dec-16		C	Foreign Exchange Future	18	82,600	82,600,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	6	24	2,400,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	2	60	60,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	125	125,000.00	0.00
Total Futures				**259**	**87,679**	**106,687,000.00**	**0.00**
Total Options				**19**	**187,498**	**187,498,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**278**	**275,177**	**294,185,000.00**	**0.00**