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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Jun-16		P	Foreign Exchange Future	140	181,165	181,165,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	45	4,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	15	1,188	1,188,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	20	9,534	9,534,000.00	0.00
$ / R 30-Jun-16			Any day expiry	1	39	39,000.00	0.00
$ / R 29-Jul-16			Any day expiry	2	553	553,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	27	2,926	2,926,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	16	1,600,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	6	314	314,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	35	3,500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	280	280,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	17	11,431	11,431,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	3	702	702,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	104	10,400,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	75	75,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	12,862	12,862,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	8,450	8,450,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Sep-17			Foreign Exchange Future	1	18	18,000.00	0.00
Total Futures				**238**	**105,437**	**125,237,000.00**	**0.00**
Total Options				**19**	**124,550**	**124,550,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**257**	**229,987**	**249,787,000.00**	**0.00**