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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 21-Jun-16	15.44	P	Any day expiry	2	6,000	6,000,000.00	0.00
$ / R 25-Jul-16		P	Any day expiry	5	15,000	15,000,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	169	113,684	113,684,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	12	82	8,200,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	11	1,211	1,211,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	3	22	2,200,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	20	6,642	6,642,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	2	375	375,000.00	0.00
$ / R 14-Oct-16			Any day expiry	1	830	830,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	15	9,250	9,250,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	5	23	2,300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	8	541	541,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	4	200	200,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	5	2,299	2,299,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	1	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**257**	**135,412**	**148,282,000.00**	**0.00**
Total Options				**7**	**21,000**	**21,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**264**	**156,412**	**169,282,000.00**	**0.00**