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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Jun-16			Any day expiry	1	150	150,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	169	29,133	29,133,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	5	24	2,400,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	29	3,565	3,565,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	28	9,771	9,771,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	2	110	1,100,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	17	6,418	6,418,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	9	900,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	200	200,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	6	630	630,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	18	18,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	9	3,020	3,020,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	6	600,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**279**	**53,559**	**58,905,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**279**	**53,559**	**58,905,000.00**	**0.00**