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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 21-Jun-16			Any day expiry	1	9,000	9,000,000.00	0.00
$ / R 30-Jun-16			Any day expiry	3	6,162	6,162,000.00	0.00
$ / R 5-Jul-16	14.80	P	Any day expiry	2	6,000	6,000,000.00	0.00
$ / R 12-Jul-16	15.00	P	Any day expiry	2	8,000	8,000,000.00	0.00
$ / R 15-Aug-16			Any day expiry	1	38	38,000.00	0.00
$ / R 19-Sep-16		P	Foreign Exchange Future	174	69,151	69,151,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	12	774	774,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	12	9,024	9,024,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	9	2,219	2,219,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	15	8,160	8,160,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	4	76	76,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	9	1,555	1,555,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	3	43	43,000.00	0.00
Total Futures				**238**	**97,522**	**97,522,000.00**	**0.00**
Total Options				**9**	**22,680**	**22,680,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**247**	**120,202**	**120,202,000.00**	**0.00**