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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 24-Jun-16			Any day expiry	14	7,900	7,900,000.00	0.00
€ / R 13-Jul-16			Any day expiry	1	136	136,000.00	0.00
$ / R 19-Sep-16	13.56	P	Foreign Exchange Future	434	251,084	251,084,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	21	2,100,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	39	2,484	2,484,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	4	74	7,400,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	15	2,475	2,475,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	9	1,183	1,183,000.00	0.00
QUANTO € / $ 19-Sep-16			Foreign Exchange Future	5	2,580	25,800,000.00	0.00
$ / R 19-Dec-16	14.45	P	Foreign Exchange Future	48	87,206	87,206,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	3	13	13,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	2,700	2,700,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	7	7,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	1	755	7,550,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	10	291	291,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	5	5,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**567**	**197,794**	**237,214,000.00**	**0.00**
Total Options				**25**	**161,620**	**161,620,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**592**	**359,414**	**398,834,000.00**	**0.00**