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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Jun-16			Any day expiry	2	581	581,000.00	0.00
$ / R 5-Jul-16		P	Any day expiry	2	8,000	8,000,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	135	38,133	38,133,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	8	18	1,800,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	23	1,155	1,155,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	7	75	75,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	4	501	501,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	11	12,330	12,330,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	700	700,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	11	2,046	2,046,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	125	125,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	3	83	83,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	150	150,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	29	2,900,000.00	0.00
$ / R 19-Jun-17		P	Foreign Exchange Future	6	300	300,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	1,030	1,030,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**212**	**56,961**	**62,109,000.00**	**0.00**
Total Options				**8**	**8,300**	**8,300,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**220**	**65,261**	**70,409,000.00**	**0.00**