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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Jun-16			Any day expiry	3	913	913,000.00	0.00
$ / R 29-Jul-16			Any day expiry	1	526	526,000.00	0.00
$ / R 5-Aug-16	15.00	C	Any day expiry	3	15,000	15,000,000.00	0.00
£ / R 15-Aug-16			Any day expiry	1	72	72,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	213	62,118	62,118,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	5	13	1,300,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	34	30,789	30,789,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	14	189	189,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	3	210	210,000.00	0.00
$ / R 27-Sep-16			Any day expiry	2	1,000	1,000,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	14	20,500	20,500,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	0	0	0.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	9	410	410,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	4	53	53,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	5	98	98,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**310**	**116,901**	**119,178,000.00**	**0.00**
Total Options				**3**	**15,000**	**15,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**313**	**131,901**	**134,178,000.00**	**0.00**