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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 1-Jul-16			Any day expiry	1	18,400	18,400,000.00	0.00
$ / R 29-Jul-16			Any day expiry	1	380	380,000.00	0.00
$ / R 1-Aug-16	14.68	C	Any day expiry	2	36,800	36,800,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	190	62,301	62,301,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	11	51	5,100,000.00	0.00
£ / R 19-Sep-16		C	Foreign Exchange Future	25	27,986	27,986,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	70	7,000,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	17	3,818	3,818,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	2	15	15,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	1	244	244,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	1	132	1,320,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	18	11,167	11,167,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	2	2,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	6	2,712	2,712,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	13	2,078	2,078,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	52	52,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	6	1,385	1,385,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**290**	**102,248**	**115,910,000.00**	**0.00**
Total Options				**12**	**65,350**	**65,350,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**302**	**167,598**	**181,260,000.00**	**0.00**