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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 29-Jul-16			Any day expiry	2	385	385,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	103	27,204	27,204,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	40	4,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	13	181	181,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	2	160	16,000,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	11	398	398,000.00	0.00
QUANTO € / $ 19-Sep-16			Foreign Exchange Future	1	30	300,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	16	9,195	9,195,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	5	35	35,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	15	15,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	5	62	62,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	3	3,000.00	0.00
Total Futures				**161**	**35,259**	**55,428,000.00**	**0.00**
Total Options				**4**	**2,450**	**2,450,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**165**	**37,709**	**57,878,000.00**	**0.00**