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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 29-Jul-16			Any day expiry	2	381	381,000.00	0.00
$ / R 15-Aug-16			Any day expiry	1	1,400	1,400,000.00	0.00
$ / R 31-Aug-16			Any day expiry	1	7	7,000.00	0.00
$ / R 19-Sep-16		C	Foreign Exchange Future	158	43,716	43,716,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	23	1,091	1,091,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	3	850	85,000,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	27	10,686	10,686,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	3	1,670	1,670,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	1	16	16,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	2	144	1,440,000.00	0.00
$ / R 28-Sep-16			Any day expiry	1	500	500,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	13	3,158	3,158,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	5	318	318,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	32	32,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	12	5,987	5,987,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	52	52,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**255**	**67,718**	**154,154,000.00**	**0.00**
Total Options				**3**	**2,300**	**2,300,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**258**	**70,018**	**156,454,000.00**	**0.00**