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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Aug-16	14.43	P	Any day expiry	2	13,200	13,200,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	77	22,235	22,235,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	2	200,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	11	117	117,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	2	40	4,000,000.00	0.00
€ / R 19-Sep-16		C	Foreign Exchange Future	7	1,123	1,123,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	6	1,316	1,316,000.00	0.00
QUANTO € / $ 19-Sep-16			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	10	5,606	5,606,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	3	305	305,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	4	2,449	2,449,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	63	63,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	4,022	4,022,000.00	0.00
Total Futures				**125**	**34,898**	**39,236,000.00**	**0.00**
Total Options				**4**	**15,600**	**15,600,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**129**	**50,498**	**54,836,000.00**	**0.00**