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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 29-Jul-16			Any day expiry	1	8	8,000.00	0.00
$ / R 15-Aug-16			Any day expiry	1	111	111,000.00	0.00
£ / R 15-Aug-16			Any day expiry	1	59	59,000.00	0.00
€ / R 15-Aug-16			Any day expiry	1	3	3,000.00	0.00
$ / R 19-Sep-16		P	Foreign Exchange Future	87	59,048	59,048,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	13	65	6,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	25	850	850,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	9	1,870	1,870,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	4	326	326,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	5	204	2,040,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	16	2,448	2,448,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	13	1,300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	20	20,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	2	325	325,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	2	300	300,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	1	1,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**164**	**28,211**	**37,769,000.00**	**0.00**
Total Options				**9**	**37,440**	**37,440,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**173**	**65,651**	**75,209,000.00**	**0.00**