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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Jul-16			Any day expiry	2	954	954,000.00	0.00
$ / R 31-Aug-16			Any day expiry	1	7	7,000.00	0.00
£ / R 31-Aug-16			Any day expiry	1	3	3,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	98	65,618	65,618,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	16	84	8,400,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	19	3,922	3,922,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	7	1,357	1,357,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	13	12,215	12,215,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	400	400,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	1	50	50,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	5	5,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	150	150,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**167**	**84,778**	**94,084,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**167**	**84,778**	**94,084,000.00**	**0.00**