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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Jul-16			Any day expiry	5	4,780	4,780,000.00	0.00
$ / R 15-Aug-16			Any day expiry	1	76	76,000.00	0.00
$ / R 31-Aug-16			Any day expiry	1	17	17,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	63	14,192	14,192,000.00	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	19	348	348,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	4	20	20,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	14	2,829	2,829,000.00	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	2	102	102,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	5	1,265	126,500,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	39	39,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	3	647	647,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	1	428	428,000.00	0.00
Total Futures				**123**	**24,763**	**151,978,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**123**	**24,763**	**151,978,000.00**	**0.00**