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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 1-Aug-16			Any day expiry	1	18,400	18,400,000.00	0.00
$ / R 31-Aug-16			Any day expiry	3	36,867	36,867,000.00	0.00
£ / R 31-Aug-16			Any day expiry	1	3	3,000.00	0.00
$ / R 19-Sep-16		C	Foreign Exchange Future	222	132,671	132,671,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	10	61	6,100,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	30	12,280	12,280,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	2	152	15,200,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	10	1,894	1,894,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	3	99	99,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	2	244	244,000.00	0.00
$ / R 19-Dec-16		C	Foreign Exchange Future	32	8,347	8,347,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	9	9,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	12	3,040	3,040,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	5	5,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	122	12,200,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	45	45,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	5	16,380	16,380,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**324**	**186,717**	**220,377,000.00**	**0.00**
Total Options				**16**	**43,907**	**43,907,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**340**	**230,624**	**264,284,000.00**	**0.00**