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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Aug-16			Any day expiry	2	13,200	13,200,000.00	0.00
$ / R 19-Sep-16	13.50	P	Foreign Exchange Future	121	45,108	45,108,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	16	88	8,800,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	10	548	548,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	44	6,788	6,788,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	2	2,249	2,249,000.00	0.00
QUANTO € / $ 19-Sep-16			Foreign Exchange Future	1	25	250,000.00	0.00
$ / R 19-Dec-16	13.50	P	Foreign Exchange Future	29	130,172	130,172,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	7	1,235	1,235,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	31	8,270	8,270,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	1	600	600,000.00	0.00
Total Futures				**239**	**87,515**	**97,640,000.00**	**0.00**
Total Options				**29**	**120,780**	**120,780,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**268**	**208,295**	**218,420,000.00**	**0.00**