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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 5-Sep-16			Any day expiry	1	55	55,000.00	0.00
$ / R 19-Sep-16	13.00	P	Foreign Exchange Future	127	39,692	39,692,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	21	90	9,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	18	627	627,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	370	370,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	5	703	703,000.00	0.00
$ / R 27-Oct-16			Any day expiry	1	475	475,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	43	48,567	48,567,000.00	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	23	10,424	10,424,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	3	3,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	6	1,000	1,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	7	1,571	1,571,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	13	13,000.00	0.00
Total Futures				**253**	**73,808**	**84,500,000.00**	**0.00**
Total Options				**8**	**29,800**	**29,800,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**261**	**103,608**	**114,300,000.00**	**0.00**