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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Sep-16			Any day expiry	1	32	32,000.00	0.00
£ / R 5-Oct-16			Any day expiry	1	2	2,000.00	0.00
$ / R 19-Dec-16		C	Foreign Exchange Future	225	106,313	106,313,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	12	53	5,300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	42	3,720	3,720,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	7	93	93,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	46	6,757	6,757,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	7	30	3,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	109	109,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	12	3,804	3,804,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	3	300,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
Total Futures				**355**	**113,106**	**121,620,000.00**	**0.00**
Total Options				**6**	**8,810**	**8,810,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**361**	**121,916**	**130,430,000.00**	**0.00**