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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 2-Nov-16			Any day expiry	4	10,000	10,000,000.00	0.00
$ / R 16-Nov-16			Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 19-Dec-16	17.00	C	Foreign Exchange Future	141	63,681	63,681,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	21	2,100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	15	814	814,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	24	5,694	5,694,000.00	0.00
CAD/ R 19-Dec-16			Foreign Exchange Future	4	2,983	2,983,000.00	0.00
HK$/R 19-Dec-16			Foreign Exchange Future	4	1,104	11,040,000.00	0.00
$ / R 18-Jan-17		C	Any day expiry	6	10,000	10,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	11	230	230,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	40	40,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	3	230	230,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	2	30	30,000.00	0.00
Total Futures				**211**	**83,627**	**95,642,000.00**	**0.00**
Total Options				**8**	**12,200**	**12,200,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**219**	**95,827**	**107,842,000.00**	**0.00**