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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 2-Nov-16			Any day expiry	4	5,300	5,300,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	83	82,582	82,582,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	8	800,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	6	132	132,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	135	135,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	4	8,355	83,550,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	10	259	259,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	8	8,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	118	118,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	50	50,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	21	21,000.00	0.00
$ / R 18-Sep-17		C	Foreign Exchange Future	7	30,000	30,000,000.00	0.00
Total Futures				**113**	**53,888**	**129,875,000.00**	**0.00**
Total Options				**14**	**73,090**	**73,090,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**127**	**126,978**	**202,965,000.00**	**0.00**

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