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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 7-Nov-16			Any day expiry	16	9,051	9,051,000.00	0.00
$ / R 30-Nov-16			Any day expiry	1	78	78,000.00	0.00
£ / R 2-Dec-16			Any day expiry	1	1	1,000.00	0.00
$ / R 13-Dec-16			Any day expiry	1	25	25,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	75	95,948	95,948,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	16	1,600,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	7	221	221,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	10	663	663,000.00	0.00
SGD / R 19-Dec-16			Foreign Exchange Future	0	0	0.00	0.00
$ / R 11-Jan-17			Any day expiry	1	50	50,000.00	0.00
$ / R 31-Jan-17			Any day expiry	1	12	12,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	18	6,232	6,232,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	103	103,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	200	200,000.00	0.00
$ / R 11-Apr-17			Any day expiry	1	40	40,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	110	110,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	140	140,000.00	0.00
Total Futures				**147**	**112,992**	**114,774,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**147**	**112,992**	**114,774,000.00**	**0.00**