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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Dec-16			Foreign Exchange Future	248	126,117	126,117,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	14	1,400,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	31	16,624	16,624,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	2	2,010	201,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	30	8,227	8,227,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	2	84	84,000.00	0.00
CAD/ R 19-Dec-16			Foreign Exchange Future	2	5,791	5,791,000.00	0.00
NZ$ / R 19-Dec-16			Foreign Exchange Future	1	75	75,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	3	9,615	96,150,000.00	0.00
$ / R 20-Jan-17			Any day expiry	1	44	44,000.00	0.00
$ / R 31-Jan-17			Any day expiry	2	24	24,000.00	0.00
€ / R 24-Feb-17			Any day expiry	1	2,000	2,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	19	2,405	2,405,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	4	120	120,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	150	150,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	5	2,847	2,847,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	5	523	523,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	8	60	60,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**367**	**175,230**	**462,141,000.00**	**0.00**
Total Options				**2**	**1,500**	**1,500,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**369**	**176,730**	**463,641,000.00**	**0.00**