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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 6-Dec-16	14.00	P	Any day expiry	10	22,000	22,000,000.00	0.00
$ / R 19-Dec-16		P	Foreign Exchange Future	352	155,121	155,121,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	53	4,584	4,584,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	33	1,364	1,364,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	13	2,245	2,245,000.00	0.00
CAD/ R 19-Dec-16			Foreign Exchange Future	1	15	15,000.00	0.00
$ / R 17-Jan-17			Any day expiry	3	2,600	2,600,000.00	0.00
$ / R 13-Mar-17	14.50	C	Foreign Exchange Future	46	13,781	13,781,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	4	40	40,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	7	3,036	3,036,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	13	445	445,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	50	50,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	5	15	15,000.00	0.00
$ / R 18-Dec-17		C	Foreign Exchange Future	20	165,000	165,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**520**	**176,139**	**176,931,000.00**	**0.00**
Total Options				**44**	**194,165**	**194,165,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**564**	**370,304**	**371,096,000.00**	**0.00**