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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 9-Dec-16	14.11	P	Any day expiry	7	30,000	30,000,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	233	94,110	94,110,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	5	16	1,600,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	37	1,821	1,821,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	223	22,300,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	7	2,569	2,569,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	400	400,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	2	100	1,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	32	45,977	45,977,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	6	87	87,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	38	38,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	37	37,000.00	0.00
$ / R 18-Dec-17		P	Foreign Exchange Future	2	4,110	4,110,000.00	0.00
Total Futures				**320**	**104,666**	**129,227,000.00**	**0.00**
Total Options				**17**	**74,827**	**74,827,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**337**	**179,493**	**204,054,000.00**	**0.00**