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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Nov-16			Any day expiry	1	4,514	4,514,000.00	0.00
€ / R 28-Nov-16			Any day expiry	2	849	849,000.00	0.00
$ / R 19-Dec-16	13.50	P	Foreign Exchange Future	173	82,579	82,579,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	8	800,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	15	601	601,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	10	553	553,000.00	0.00
$ / R 28-Dec-16			Any day expiry	3	3,715	3,715,000.00	0.00
€ / R 23-Jan-17			Any day expiry	1	349	349,000.00	0.00
$ / R 31-Jan-17			Any day expiry	1	19	19,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	46	2,911	2,911,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	5	510	510,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	23	23,000.00	0.00
$ / R 31-Mar-17			Any day expiry	1	23	23,000.00	0.00
£ / R 31-Mar-17			Any day expiry	2	29	29,000.00	0.00
€ / R 31-Mar-17			Any day expiry	1	2	2,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	17	1,107	1,107,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	7	350	350,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	5	5,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**284**	**76,547**	**77,339,000.00**	**0.00**
Total Options				**6**	**21,600**	**21,600,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**290**	**98,147**	**98,939,000.00**	**0.00**