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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Dec-16			Foreign Exchange Future	226	109,092	109,092,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	14	475	475,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	2	64	6,400,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	12	490	490,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	3	85	85,000.00	0.00
QUANTO £ /$ 19-Dec-16			Foreign Exchange Future	1	50	500,000.00	0.00
$ / R 27-Feb-17			Any day expiry	3	1,875	1,875,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	33	4,940	4,940,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	25	25,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	7	466	466,000.00	0.00
$ / R 31-Mar-17			Any day expiry	1	11	11,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	3	3,130	3,130,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	5	705	705,000.00	0.00
Total Futures				**312**	**113,713**	**120,994,000.00**	**0.00**
Total Options				**2**	**7,700**	**7,700,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**314**	**121,413**	**128,694,000.00**	**0.00**