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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Dec-16			Any day expiry	1	488	488,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	97	81,656	81,656,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	2	200,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	14	1,284	1,284,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	6	1,018	1,018,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	9	1,503	1,503,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	2	500	5,000,000.00	0.00
$ / R 28-Dec-16			Any day expiry	1	87	87,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	52	87,954	87,954,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	3	30	3,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	6	45	45,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	10	729	729,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	8	1,500	1,500,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	10	5,074	5,074,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	6	6,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**219**	**161,252**	**169,199,000.00**	**0.00**
Total Options				**6**	**20,650**	**20,650,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**225**	**181,902**	**189,849,000.00**	**0.00**