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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 9-Dec-16			Any day expiry	9	30,070	30,070,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	62	70,872	70,872,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	4	315	315,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	3	4	400,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	18	1,962	1,962,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	2	2	2,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	3	18	18,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	1	50	500,000.00	0.00
$ / R 13-Mar-17		P	Foreign Exchange Future	22	30,474	30,474,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	7	497	497,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	5	532	532,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	200	200,000.00	0.00
CHF / R 13-Mar-17			Foreign Exchange Future	1	6	6,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
Total Futures				**138**	**135,014**	**136,445,000.00**	**0.00**
Total Options				**2**	**3**	**3,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**140**	**135,017**	**136,448,000.00**	**0.00**