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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Dec-16			Any day expiry	4	1,792	1,792,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	111	69,655	69,655,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	12	2,917	2,917,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	19	6,995	6,995,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	3	6,123	6,123,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	1	2	20,000.00	0.00
$ / R 28-Dec-16			Any day expiry	1	100	100,000.00	0.00
$ / R 4-Jan-17			Any day expiry	1	250	250,000.00	0.00
$ / R 27-Jan-17			Any day expiry	1	1,289	1,289,000.00	0.00
$ / R 28-Feb-17			Any day expiry	1	9	9,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	112	71,969	71,969,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	70	7,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	28	9,856	9,856,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	29	14,123	14,123,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	9	6,121	6,121,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	2	20,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	3	1,089	1,089,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**331**	**186,862**	**193,828,000.00**	**0.00**
Total Options				**7**	**5,500**	**5,500,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**338**	**192,362**	**199,328,000.00**	**0.00**