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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Dec-16			Any day expiry	4	1,268	1,268,000.00	0.00
$ / R 13-Jan-17			Any day expiry	1	390	390,000.00	0.00
$ / R 31-Jan-17			Any day expiry	1	47	47,000.00	0.00
$ / R 17-Feb-17			Any day expiry	1	340	340,000.00	0.00
$ / R 27-Feb-17			Any day expiry	2	632	632,000.00	0.00
£ / R 28-Feb-17			Any day expiry	1	14	14,000.00	0.00
€ / R 28-Feb-17			Any day expiry	1	9	9,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	65	26,021	26,021,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	6	23	23,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	102	102,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	78	78,000.00	0.00
HK$/R 13-Mar-17			Foreign Exchange Future	6	3,900	39,000,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	2	30	300,000.00	0.00
$ / R 19-Jun-17	14.00	P	Foreign Exchange Future	24	132,248	132,248,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	3	800	800,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	2	360	360,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				109	54,827	92,177,000.00	0.00
Total Options				17	111,455	111,455,000.00	0.00
Grand Total for Currency Future Turnover Summary				126	166,282	203,632,000.00	0.00