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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Jan-17			Any day expiry	2	2,200	2,200,000.00	0.00
$ / R 17-Feb-17		P	Any day expiry	2	78,000	78,000,000.00	0.00
$ / R 27-Feb-17			Any day expiry	2	3,600	3,600,000.00	0.00
€ / R 28-Feb-17			Any day expiry	1	12	12,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	184	62,731	62,731,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	26	2,600,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	26	2,471	2,471,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	12	12,000.00	0.00
CAD/ R 13-Mar-17			Foreign Exchange Future	1	168	168,000.00	0.00
NZ$ / R 13-Mar-17			Foreign Exchange Future	0	0	0.00	0.00
QUANTO £ /$ 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
$ / R 31-Mar-17			Any day expiry	1	17	17,000.00	0.00
€ / R 13-Apr-17			Any day expiry	1	2	2,000.00	0.00
$ / R 28-Apr-17			Any day expiry	1	600	600,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	12	4,396	4,396,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	4	7	7,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Sep-17			Foreign Exchange Future	6	1,028	1,028,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				**255**	**77,306**	**81,149,000.00**	**0.00**
Total Options				**2**	**78,000**	**78,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**257**	**155,306**	**159,149,000.00**	**0.00**