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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 20-Jan-17			Any day expiry	1	184	184,000.00	0.00
$ / R 17-Feb-17	13.61	P	Any day expiry	2	22,000	22,000,000.00	0.00
$ / R 22-Feb-17	13.85	C	Any day expiry	4	5,000	5,000,000.00	0.00
$ / R 28-Feb-17			Any day expiry	2	34	34,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	129	70,830	70,830,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	95	95,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	11	5,946	5,946,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	8	8,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	5	5,742	5,742,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	10	10,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	75	75,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	2	4,000	4,000,000.00	0.00
Total Futures				**156**	**75,825**	**75,924,000.00**	**0.00**
Total Options				**11**	**38,100**	**38,100,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**167**	**113,925**	**114,024,000.00**	**0.00**