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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Jan-17			Any day expiry	4	1,510	1,510,000.00	0.00
$ / R 17-Feb-17			Any day expiry	2	417	417,000.00	0.00
$ / R 23-Feb-17		C	Any day expiry	8	90,000	90,000,000.00	0.00
$ / R 27-Feb-17			Any day expiry	1	50	50,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	216	55,317	55,317,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	2	200,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	26	6,452	6,452,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	17	3,197	3,197,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	45	45,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	17	4,385	4,385,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	50	50,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	6	503	503,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				**295**	**71,933**	**72,131,000.00**	**0.00**
Total Options				**8**	**90,000**	**90,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**303**	**161,933**	**162,131,000.00**	**0.00**