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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 20-Jan-17			Any day expiry	1	50	50,000.00	0.00
$ / R 26-Jan-17	14.03	C	Any day expiry	7	30,000	30,000,000.00	0.00
$ / R 31-Jan-17			Any day expiry	1	75	75,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	94	20,323	20,323,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	8	82	82,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	9	615	615,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	15	150,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	4	55	55,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	10	1,800	1,800,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	8	1,600	1,600,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	4	1,500	1,500,000.00	0.00
Total Futures				**145**	**27,116**	**27,350,000.00**	**0.00**
Total Options				**7**	**30,000**	**30,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**152**	**57,116**	**57,350,000.00**	**0.00**