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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 23-Feb-17	13.60	C	Any day expiry	4	45,000	45,000,000.00	0.00
$ / R 13-Mar-17	13.25	C	Foreign Exchange Future	188	181,965	181,965,000.00	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	1,127	1,127,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	21	2,195	2,195,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	16	16,000.00	0.00
HK$/R 13-Mar-17			Foreign Exchange Future	1	120	1,200,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	9	11,105	11,105,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	5	9,692	9,692,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	1,284	1,284,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	3	4,047	40,470,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	3	12,651	126,510,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 18-Dec-17	13.23	P	Foreign Exchange Future	18	102,317	102,317,000.00	0.00
Total Futures				**209**	**87,263**	**238,904,000.00**	**0.00**
Total Options				**58**	**284,287**	**284,287,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**267**	**371,550**	**523,191,000.00**	**0.00**