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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Jan-17			Any day expiry	2	2,114	2,114,000.00	0.00
$ / R 23-Feb-17	13.30	C	Any day expiry	4	5,000	5,000,000.00	0.00
$ / R 28-Feb-17			Any day expiry	2	1,815	1,815,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	160	58,659	58,659,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	64	6,400,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	23	5,692	5,692,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	28	3,562	3,562,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	200	200,000.00	0.00
CAD/ 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
$ / R 19-Jun-17			Foreign Exchange Future	21	4,862	4,862,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	20	2,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	3	1,006	1,006,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	8	1,412	1,412,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	7	1,430	1,430,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	6	1,106	1,106,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**270**	**81,932**	**90,338,000.00**	**0.00**
Total Options				**5**	**5,020**	**5,020,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**275**	**86,952**	**95,358,000.00**	**0.00**