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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Feb-17			Any day expiry	1	91	91,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	124	38,877	38,877,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	14	1,400,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	18	1,338	1,338,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	8	3,177	3,177,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO £ /$ 13-Mar-17			Foreign Exchange Future	1	1	10,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	2	1,337	13,370,000.00	0.00
$ / R 31-Mar-17			Any day expiry	1	122	122,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	5	5,000.00	0.00
$ / R 13-Apr-17			Any day expiry	2	14	14,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	5	99	99,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	200	200,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	50	50,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	1	200	200,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	4	515	515,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	1	5	5,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**173**	**46,145**	**59,573,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**173**	**46,145**	**59,573,000.00**	**0.00**