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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Feb-17			Any day expiry	2	2,284	2,284,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	119	35,573	35,573,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	25	2,500,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	34	3,873	3,873,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	5	806	806,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	7	1,010	1,010,000.00	0.00
HK$/R 13-Mar-17			Foreign Exchange Future	1	5,500	55,000,000.00	0.00
QUANTO £ /$ 13-Mar-17			Foreign Exchange Future	1	1,350	13,500,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	8	1,840	1,840,000.00	0.00
$ / R 31-Jul-17			Any day expiry	2	390	390,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 18-Dec-17		P	Foreign Exchange Future	21	750	750,000.00	0.00
Total Futures				**186**	**51,771**	**116,076,000.00**	**0.00**
Total Options				**22**	**1,750**	**1,750,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**208**	**53,521**	**117,826,000.00**	**0.00**