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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Feb-17		P	Any day expiry	2	4,064	4,064,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	206	121,491	121,491,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	30	3,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	15	2,052	2,052,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	11	2,688	2,688,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	148	148,000.00	0.00
$ / R 31-Mar-17			Any day expiry	2	39	39,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	26	6,340	6,340,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	15	15,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	250	250,000.00	0.00
CAD/ R 19-Jun-17			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	11	2,037	2,037,000.00	0.00
$ / R 18-Dec-17	13.00	P	Foreign Exchange Future	3	7,740	7,740,000.00	0.00
Total Futures				**272**	**115,100**	**118,070,000.00**	**0.00**
Total Options				**10**	**31,804**	**31,804,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**282**	**146,904**	**149,874,000.00**	**0.00**