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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 16-Feb-17			Any day expiry	7	20,000	20,000,000.00	0.00
$ / R 13-Mar-17	12.92	P	Foreign Exchange Future	156	188,686	188,686,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	11	1,100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	7	247	247,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	10	463	463,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	20	20,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	30	300,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	25	8,597	8,597,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	3	6	6,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	364	364,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	6	100	100,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	3	3,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	22	8,220	8,220,000.00	0.00
Total Futures				**228**	**111,647**	**113,006,000.00**	**0.00**
Total Options				**16**	**115,100**	**115,100,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**244**	**226,747**	**228,106,000.00**	**0.00**