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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Feb-17			Any day expiry	3	25,788	25,788,000.00	0.00
$ / R 24-Feb-17	12.89	P	Any day expiry	7	20,000	20,000,000.00	0.00
$ / R 27-Feb-17			Any day expiry	1	1,668	1,668,000.00	0.00
$ / R 13-Mar-17		C	Foreign Exchange Future	111	78,646	78,646,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	35	3,500,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	3	227	227,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	11	11,150	11,150,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	1	1,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	2	40	400,000.00	0.00
$ / R 31-Mar-17			Any day expiry	2	59	59,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	18	5,460	5,460,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	3	240	240,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	200	200,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	1	300	300,000.00	0.00
Total Futures				**163**	**121,314**	**125,139,000.00**	**0.00**
Total Options				**8**	**22,500**	**22,500,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**171**	**143,814**	**147,639,000.00**	**0.00**