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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 20-Feb-17			Any day expiry	2	349	349,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	116	35,631	35,631,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	2	200,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	3	188	188,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	3	495	495,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	30	300,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	1	1,500	1,500,000.00	0.00
$ / R 31-Mar-17			Any day expiry	1	40	40,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	32	56,692	56,692,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	4	5	5,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	150	150,000.00	0.00
$ / R 18-Dec-17		C	Foreign Exchange Future	13	120,027	120,027,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	50	50,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	29	29,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	1	280	280,000.00	0.00
Total Futures				**165**	**57,268**	**57,736,000.00**	**0.00**
Total Options				**17**	**158,200**	**158,200,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**182**	**215,468**	**215,936,000.00**	**0.00**