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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Jan-17			Any day expiry	1	78	78,000.00	0.00
€ / R 31-Jan-17			Any day expiry	1	9	9,000.00	0.00
$ / R 24-Feb-17			Any day expiry	1	2,920	2,920,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	80	11,833	11,833,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	11	137	137,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	4	112	112,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	165	165,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	200	200,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	1	22	22,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	57	57,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	31	31,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	1	33	33,000.00	0.00
Total Futures				**108**	**15,612**	**15,702,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**108**	**15,612**	**15,702,000.00**	**0.00**