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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 11-Jan-17			Any day expiry	1	50	50,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	140	34,472	34,472,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	15	175	175,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	34	12,478	12,478,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	275	275,000.00	0.00
CHF / R 13-Mar-17			Foreign Exchange Future	1	186	186,000.00	0.00
$ / R 13-Apr-17			Any day expiry	1	280	280,000.00	0.00
£ / R 13-Apr-17			Any day expiry	2	49	49,000.00	0.00
€ / R 13-Apr-17			Any day expiry	2	43	43,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	9	9,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	50	50,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	200	200,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	123	123,000.00	0.00
Total Futures				**205**	**48,391**	**48,490,000.00**	**0.00**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**205**	**48,391**	**48,490,000.00**	**0.00**