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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Mar-17			Foreign Exchange Future	126	76,358	76,358,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	6	23	2,300,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	7	1,257	1,257,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	18	1,800,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	17	4,808	4,808,000.00	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	675	6,750,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	5	19,800	19,800,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	23	4,216	4,216,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	30	30,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	25	25,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	5	5	5,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	2	25	25,000.00	0.00
Total Futures				**186**	**81,741**	**91,875,000.00**	**0.00**
Total Options				**11**	**25,500**	**25,500,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**197**	**107,241**	**117,375,000.00**	**0.00**