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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 11-Apr-17			Any day expiry	1	30	30,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	123	29,101	29,101,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	7	700,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	7	1,658	1,658,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	12	12,743	12,743,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	3	600	600,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	12,015	120,150,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	7	266	266,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	3	1,700	1,700,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	7	34	34,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	3	1,821	1,821,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	1	4,347	4,347,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				**169**	**61,532**	**170,450,000.00**	**0.00**
Total Options				**3**	**3,000**	**3,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**172**	**64,532**	**173,450,000.00**	**0.00**