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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Mar-17			Any day expiry	6	18,634	18,634,000.00	0.00
$ / R 31-Mar-17			Any day expiry	2	840	840,000.00	0.00
$ / R 20-Apr-17	12.86	P	Any day expiry	3	60,000	60,000,000.00	0.00
$ / R 28-Apr-17			Any day expiry	1	20	20,000.00	0.00
$ / R 31-May-17			Any day expiry	1	40	40,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	110	45,109	45,109,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	13	2,762	2,762,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	26	6,153	6,153,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	3	254	254,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	4	26,070	260,700,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	5	165	165,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	3	25	25,000.00	0.00
Total Futures				**173**	**99,917**	**334,646,000.00**	**0.00**
Total Options				**5**	**60,156**	**60,156,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**178**	**160,073**	**394,802,000.00**	**0.00**