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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 10-Apr-17			Any day expiry	9	119,950	119,950,000.00	0.00
$ / R 24-Apr-17		C	Any day expiry	1	2,500	2,500,000.00	0.00
£ / R 31-May-17			Any day expiry	1	7	7,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	166	192,120	192,120,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	11	1,100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	7	1,168	1,168,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	1	18	1,800,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	12	516	516,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	5	525	525,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	5	50,000.00	0.00
$ / R 10-Jul-17	14.07	C	Any day expiry	3	5,000	5,000,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	19	713	713,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	3	1,000	1,000,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	5	25	25,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	1,230	1,230,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**234**	**317,298**	**320,304,000.00**	**0.00**
Total Options				**4**	**7,500**	**7,500,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**238**	**324,798**	**327,804,000.00**	**0.00**