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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-May-17			Any day expiry	1	2	2,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	145	83,746	83,746,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	24	2,400,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	20	22,492	22,492,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	3	257	257,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	2	10	100,000.00	0.00
$ / R 18-Sep-17		C	Foreign Exchange Future	7	1,325	1,325,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	4	540	540,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	2	500	500,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	1	315	315,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	5	1,354	1,354,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	3	300,000.00	0.00
Total Futures				**188**	**110,018**	**112,781,000.00**	**0.00**
Total Options				**5**	**550**	**550,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**193**	**110,568**	**113,331,000.00**	**0.00**