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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Apr-17			Any day expiry	5	6,191	6,191,000.00	0.00
$ / R 4-May-17	13.21	C	Any day expiry	8	15,000	15,000,000.00	0.00
£ / R 31-May-17			Any day expiry	1	49	49,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	211	121,353	121,353,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	11	210	210,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	9	643	643,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	4	370	370,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	3	4,048	40,480,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	5	50,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	20	12,606	12,606,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	50	5,000,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	7	913	913,000.00	0.00
Total Futures				**276**	**145,748**	**187,175,000.00**	**0.00**
Total Options				**7**	**15,800**	**15,800,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**283**	**161,548**	**202,975,000.00**	**0.00**