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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-May-17		P	Any day expiry	1	100	100,000.00	0.00
$ / R 19-Jun-17	14.00	C	Foreign Exchange Future	139	106,111	106,111,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	22	2,987	2,987,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	2	284	28,400,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	13	40,719	40,719,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	2	10	100,000.00	0.00
$ / R 28-Jun-17			Any day expiry	1	113	113,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	22	1,164	1,164,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	527	527,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	3	625	625,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	2	678	678,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	400	400,000.00	0.00
Total Futures				**210**	**148,119**	**176,424,000.00**	**0.00**
Total Options				**7**	**6,200**	**6,200,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**217**	**154,319**	**182,624,000.00**	**0.00**