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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 9-Jun-17		P	Any day expiry	1	20,000	20,000,000.00	0.00
$ / R 12-Jun-17		P	Any day expiry	1	150	150,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	115	20,354	20,354,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	19	1,900,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	9	753	753,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	1	569	56,900,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	13	6,923	6,923,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	1	1	1,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 7-Jul-17			Any day expiry	1	1,800	1,800,000.00	0.00
$ / R 14-Jul-17			Any day expiry	1	22	22,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	8	238	238,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	748	748,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	3	530	530,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**162**	**32,078**	**90,470,000.00**	**0.00**
Total Options				**2**	**20,150**	**20,150,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**164**	**52,228**	**110,620,000.00**	**0.00**