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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 8-Jun-17	13.00	C	Any day expiry	4	30,000	30,000,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	149	192,416	192,416,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	6	11	1,100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	10	1,344	1,344,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	6	720	720,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	2	250	2,500,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	2	125	1,250,000.00	0.00
$ / R 19-Jul-17			Any day expiry	1	1,080	1,080,000.00	0.00
$ / R 18-Sep-17	13.00	C	Foreign Exchange Future	50	60,256	60,256,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	160	16,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	200	200,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	5	223	223,000.00	0.00
$ / R 18-Dec-17	13.50	C	Foreign Exchange Future	3	3,150	3,150,000.00	0.00
Total Futures				**232**	**256,585**	**276,889,000.00**	**0.00**
Total Options				**9**	**33,350**	**33,350,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**241**	**289,935**	**310,239,000.00**	**0.00**