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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-May-17			Any day expiry	1	10	10,000.00	0.00
$ / R 7-Jun-17		P	Any day expiry	20	74,000	74,000,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	164	46,835	46,835,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	12	1,200,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	14	4,733	4,733,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	17	3,643	3,643,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	2	601	601,000.00	0.00
NOK/R 19-Jun-17			Foreign Exchange Future	5	4,422	44,220,000.00	0.00
$ / R 30-Jun-17			Any day expiry	1	1,065	1,065,000.00	0.00
$ / R 14-Jul-17			Any day expiry	1	1,080	1,080,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	32	5,102	5,102,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	60	60,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	12	74,209	74,209,000.00	0.00
Total Futures				**248**	**72,986**	**113,972,000.00**	**0.00**
Total Options				**25**	**142,786**	**142,786,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**273**	**215,772**	**256,758,000.00**	**0.00**