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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 25-May-17	13.56	C	Any day expiry	2	4,000	4,000,000.00	0.00
$ / R 31-May-17			Any day expiry	3	2,782	2,782,000.00	0.00
$ / R 5-Jun-17	13.77	C	Any day expiry	14	60,000	60,000,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	364	105,275	105,275,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	28	2,831	2,831,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	40	1,318	1,318,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	2	103	103,000.00	0.00
CAD/ R 19-Jun-17			Foreign Exchange Future	1	6,987	6,987,000.00	0.00
NOK/R 19-Jun-17			Foreign Exchange Future	1	4,422	44,220,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	1	2,680	26,800,000.00	0.00
$ / R 7-Jul-17			Any day expiry	2	2,300	2,300,000.00	0.00
$ / R 14-Jul-17			Any day expiry	1	2	2,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	33	5,940	5,940,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	5	792	792,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	9	886	886,000.00	0.00
€ / R 19-Mar-18	15.05	P	Foreign Exchange Future	10	6,148	6,148,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				491	134,719	198,736,000.00	0.00
Total Options				28	72,748	72,748,000.00	0.00
Grand Total for Currency Future Turnover Summary				519	207,467	271,484,000.00	0.00