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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 29-May-17			Any day expiry	1	20,000	20,000,000.00	0.00
$ / R 9-Jun-17	13.00	C	Any day expiry	8	40,000	40,000,000.00	0.00
$ / R 12-Jun-17	13.03	C	Any day expiry	4	40,000	40,000,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	156	122,034	122,034,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	2	200,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	7	1,480	1,480,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	12	928	928,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
$ / R 17-Aug-17		P	Any day expiry	2	68,000	68,000,000.00	0.00
$ / R 18-Sep-17		C	Foreign Exchange Future	20	7,148	7,148,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	4	34	34,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	210	210,000.00	0.00
$ / R 18-Dec-17		P	Foreign Exchange Future	12	36,092	36,092,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	23	5,504	5,504,000.00	0.00
$ / R 2-Jan-18			Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	10	10,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**237**	**154,052**	**155,150,000.00**	**0.00**
Total Options				**22**	**188,500**	**188,500,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**259**	**342,552**	**343,650,000.00**	**0.00**