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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 5-Jun-17			Any day expiry	14	49,000	49,000,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	209	151,021	151,021,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	6	624	624,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	27	12,924	12,924,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	1	40	40,000.00	0.00
$ / R 30-Jun-17			Any day expiry	1	30	30,000.00	0.00
€ / R 30-Jun-17			Any day expiry	1	4	4,000.00	0.00
$ / R 14-Jul-17			Any day expiry	1	15	15,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	47	2,716	2,716,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	4	3,410	3,410,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	425	425,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	3	48	48,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	14	575	575,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	3	400	400,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	70	70,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Sep-18			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				**335**	**131,423**	**132,512,000.00**	**0.00**
Total Options				**6**	**90,000**	**90,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**341**	**221,423**	**222,512,000.00**	**0.00**