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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Jun-17			Any day expiry	2	173	173,000.00	0.00
$ / R 21-Jul-17	12.85	P	Any day expiry	5	20,000	20,000,000.00	0.00
$ / R 31-Jul-17			Any day expiry	2	124	124,000.00	0.00
$ / R 18-Sep-17		P	Foreign Exchange Future	205	197,227	197,227,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	14	8,523	8,523,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	26	25,613	25,613,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	1	62	62,000.00	0.00
QUANTO £ /$ 18-Sep-17			Foreign Exchange Future	1	2,603	26,030,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	15	5,504	5,504,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	4	20	2,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	2	140	140,000.00	0.00
$ / R 19-Mar-18		P	Foreign Exchange Future	4	30,020	30,020,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	400	400,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	4	4,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**269**	**209,291**	**235,472,000.00**	**0.00**
Total Options				**18**	**81,148**	**81,148,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**287**	**290,439**	**316,620,000.00**	**0.00**