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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Jun-17			Any day expiry	7	14,320	14,320,000.00	0.00
£ / R 30-Jun-17			Any day expiry	1	5	5,000.00	0.00
€ / R 30-Jun-17			Any day expiry	1	4	4,000.00	0.00
$ / R 17-Jul-17			Any day expiry	1	2,130	2,130,000.00	0.00
$ / R 31-Jul-17			Any day expiry	2	4,439	4,439,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	195	120,144	120,144,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	5	500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	11	4,351	4,351,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	18	944	944,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	2	9	9,000.00	0.00
QUANTO £ /$ 18-Sep-17			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	6	2,180	2,180,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	9	5,406	5,406,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 19-Mar-18		P	Foreign Exchange Future	7	20,085	20,085,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				263	144,062	145,727,000.00	0.00
Total Options				3	30,000	30,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				266	174,062	175,727,000.00	0.00