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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Aug-17	13.17	P	Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 31-Aug-17			Any day expiry	1	3,000	3,000,000.00	0.00
$ / R 18-Sep-17		C	Foreign Exchange Future	199	95,214	95,214,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	4	12	1,200,000.00	0.00
£ / R 18-Sep-17	18.50	C	Foreign Exchange Future	34	36,409	36,409,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	19	1,900,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	26	4,262	4,262,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	4	472	472,000.00	0.00
QUANTO £ /$ 18-Sep-17			Foreign Exchange Future	1	7,810	78,100,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	9,929	99,290,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	10	2,078	2,078,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	12	2,660	2,660,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	31	4,557	4,557,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	13	2,775	2,775,000.00	0.00
$ / R 31-Jan-18	13.27	P	Any day expiry	46	104,000	104,000,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	20	20,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**340**	**162,242**	**327,437,000.00**	**0.00**
Total Options				**50**	**112,000**	**112,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**390**	**274,242**	**439,437,000.00**	**0.00**