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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Aug-17			Any day expiry	1	2,000	2,000,000.00	0.00
$ / R 7-Sep-17		P	Any day expiry	1	500	500,000.00	0.00
$ / R 18-Sep-17	13.25	P	Foreign Exchange Future	236	162,481	162,481,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	4	8	800,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	25	4,924	4,924,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	23	3,616	3,616,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	2	94	94,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	15	150,000.00	0.00
$ / R 29-Sep-17			Any day expiry	1	100	100,000.00	0.00
$ / R 13-Oct-17			Any day expiry	1	90	90,000.00	0.00
$ / R 9-Nov-17	13.36	C	Any day expiry	3	5,000	5,000,000.00	0.00
$ / R 30-Nov-17			Any day expiry	1	217	217,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	16	5,173	5,173,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 31-Jan-18	13.40	P	Any day expiry	101	168,191	168,191,000.00	0.00
€ / R 31-Jan-18	15.80	P	Any day expiry	109	193,000	193,000,000.00	0.00
$ / R 19-Mar-18	16.16	C	Foreign Exchange Future	26	66,720	66,720,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**317**	**110,448**	**111,375,000.00**	**0.00**
Total Options				**235**	**501,691**	**501,691,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**552**	**612,139**	**613,066,000.00**	**0.00**