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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 16-Aug-17			Any day expiry	5	15,000	15,000,000.00	0.00
$ / R 1-Sep-17		P	Any day expiry	7	40,205	40,205,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	111	43,775	43,775,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	19	80	8,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	4	506	506,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	5	52	52,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	1	50	50,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	4	400	400,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	15	150,000.00	0.00
$ / R 29-Sep-17			Any day expiry	1	37	37,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	12	5,374	5,374,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	4	16	1,600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	3	365	365,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	4	505	505,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	3	110	110,000.00	0.00
Total Futures				**178**	**66,490**	**76,129,000.00**	**0.00**
Total Options				**6**	**40,000**	**40,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**184**	**106,490**	**116,129,000.00**	**0.00**