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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Aug-17			Any day expiry	1	34,000	34,000,000.00	0.00
€ / R 17-Aug-17			Any day expiry	1	20,000	20,000,000.00	0.00
$ / R 25-Aug-17	13.10	P	Any day expiry	10	120,000	120,000,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	107	109,551	109,551,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	18	71	7,100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	23	3,169	3,169,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	20	3,728	3,728,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	1,300	13,000,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	12	1,812	1,812,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	16	1,600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	8	2,000	2,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	25	25,000.00	0.00
$ / R 19-Mar-18	15.50	C	Foreign Exchange Future	14	69,030	69,030,000.00	0.00
Total Futures				**209**	**184,959**	**205,965,000.00**	**0.00**
Total Options				**14**	**180,000**	**180,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**223**	**364,959**	**385,965,000.00**	**0.00**