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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 5-Sep-17			Any day expiry	1	75	75,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	54	30,326	30,326,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	6	20	2,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	503	503,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	212	212,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	4	5,313	53,130,000.00	0.00
$ / R 26-Sep-17			Any day expiry	1	75	75,000.00	0.00
$ / R 18-Dec-17		C	Foreign Exchange Future	4	1,250	1,250,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	27	27,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
Total Futures				**79**	**38,701**	**88,498,000.00**	**0.00**
Total Options				**1**	**200**	**200,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**80**	**38,901**	**88,698,000.00**	**0.00**