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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 25-Aug-17			Any day expiry	5	60,000	60,000,000.00	0.00
$ / R 31-Aug-17			Any day expiry	1	2,500	2,500,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	103	36,556	36,556,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	10	55	5,500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	18	4,410	4,410,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	14	2,963	2,963,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 29-Sep-17			Any day expiry	1	415	415,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	28	5,760	5,760,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	2	115	115,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	3	390	390,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	6	2,405	2,405,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	1	119	119,000.00	0.00
$ / R 20-Jul-18			Any day expiry	1	1,000	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**196**	**116,889**	**122,433,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**196**	**116,889**	**122,433,000.00**	**0.00**