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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Aug-17			Any day expiry	1	5,842	5,842,000.00	0.00
$ / R 18-Sep-17		P	Foreign Exchange Future	64	209,774	209,774,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	7	60	6,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	12	1,591	1,591,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	14	3,624	3,624,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	1	20	20,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	3	5,239	52,390,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	23	10,634	10,634,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	4	86	86,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / $ 18-Dec-17			Foreign Exchange Future	8	40	400,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	20	20,000.00	0.00
$ / R 18-Mar-19			Foreign Exchange Future	1	2,500	2,500,000.00	0.00
Total Futures				**139**	**135,687**	**190,623,000.00**	**0.00**
Total Options				**4**	**103,858**	**103,858,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**143**	**239,545**	**294,481,000.00**	**0.00**