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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Jul-18			Any day expiry	7	20,561	20,561,000.00	0.00
$ / R 15-Aug-18			Any day expiry	2	2,000	2,000,000.00	0.00
R / ¥ 23-Aug-18		C	Any day expiry	3	40,000	400,000,000.00	0.00
$ / R 28-Aug-18		P	Any day expiry	14	36,950	36,950,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	76	16,263	16,263,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	4	1,004	1,004,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	5	325	325,000.00	0.00
QUANTO € / $ 17-Sep-18			Foreign Exchange Future	1	15	150,000.00	0.00
$ / R 17-Oct-18			Any day expiry	1	235	235,000.00	0.00
$ / R 22-Oct-18	13.20	P	Any day expiry	2	3,260	3,260,000.00	0.00
$ / R 16-Nov-18			Any day expiry	1	280	280,000.00	0.00
$ / R 29-Nov-18			Any day expiry	1	461	461,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	3	1,002	1,002,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	42	42,000.00	0.00
Total Futures				**102**	**42,188**	**42,323,000.00**	**0.00**
Total Options				**19**	**80,210**	**440,210,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**121**	**122,398**	**482,533,000.00**	**0.00**