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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 11-Aug-17			Any day expiry	2	20,070	20,070,000.00	0.00
€ / R 18-Aug-17			Any day expiry	10	20,000	20,000,000.00	0.00
NZ$ / R 15-Aug-17			Any day expiry	5	10,000	10,000,000.00	0.00
$ / R 25-Aug-17	13.46	P	Any day expiry	5	20,000	20,000,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	97	24,974	24,974,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	424	424,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	26	4,317	4,317,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	1,303	13,030,000.00	0.00
$ / R 29-Sep-17			Any day expiry	1	97	97,000.00	0.00
$ / R 18-Dec-17	14.40	C	Foreign Exchange Future	29	9,065	9,065,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	2	1,505	1,505,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	60	60,000.00	0.00
$ / R 18-Mar-19			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
Total Futures				**185**	**91,830**	**105,042,000.00**	**0.00**
Total Options				**6**	**21,000**	**21,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**191**	**112,830**	**126,042,000.00**	**0.00**