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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Sep-17	12.85	C	Foreign Exchange Future	109	44,690	44,690,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	5	15	1,500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	2,384	2,384,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	29	3,985	3,985,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	3	750	750,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	3	250	250,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	5,120	51,200,000.00	0.00
$ / R 18-Dec-17	13.60	C	Foreign Exchange Future	69	36,579	36,579,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	4	145	145,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	15	1,979	1,979,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	10	195	195,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	8	4,091	4,091,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**261**	**88,290**	**136,548,000.00**	**0.00**
Total Options				**10**	**12,350**	**12,350,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**271**	**100,640**	**148,898,000.00**	**0.00**