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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Sep-17	13.07	C	Foreign Exchange Future	62	67,311	67,311,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	6	22	2,200,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	5	436	436,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	7	388	388,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	10	1,659	1,659,000.00	0.00
$ / R 29-Sep-17			Any day expiry	2	1,262	1,262,000.00	0.00
$ / R 30-Nov-17			Any day expiry	1	2,708	2,708,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	59	16,857	16,857,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	13	407	407,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	8	524	524,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	1	9	9,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	10	900	900,000.00	0.00
QUANTO € / $ 18-Dec-17			Foreign Exchange Future	8	40	400,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	6	6,274	6,274,000.00	0.00
$ / R 20-Jul-18			Any day expiry	1	3,170	3,170,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**189**	**51,973**	**55,105,000.00**	**0.00**
Total Options				**12**	**50,000**	**50,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**201**	**101,973**	**105,105,000.00**	**0.00**