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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 22-Sep-17	13.00	P	Any day expiry	242	229,128	229,128,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	7	700,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	61	43,369	43,369,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	50	46,883	46,883,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	10	13,720	13,720,000.00	0.00
$ / R 6-Nov-17			Any day expiry	1	200	200,000.00	0.00
$ / R 30-Nov-17	12.75	P	Any day expiry	8	10,000	10,000,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	255	194,333	194,333,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	60	20,106	20,106,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	116	33,182	33,182,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	13	7,220	7,220,000.00	0.00
QUANTO £ /$ 18-Dec-17			Foreign Exchange Future	1	2,644	26,440,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	13	18,116	18,116,000.00	0.00
£ / R 19-Mar-18		C	Foreign Exchange Future	2	1,000	1,000,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	9	6,238	6,238,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**828**	**575,151**	**600,135,000.00**	**0.00**
Total Options				**16**	**51,000**	**51,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**844**	**626,151**	**651,135,000.00**	**0.00**