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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Sep-17			Foreign Exchange Future	114	566,111	566,111,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	10	47	4,700,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	94	172,789	172,789,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	27	132,650	132,650,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	9	1,219	1,219,000.00	0.00
$ / R 30-Nov-17	12.75	P	Any day expiry	16	35,000	35,000,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	215	595,594	595,594,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	20	2,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	29	169,773	169,773,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	39	87,860	87,860,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	10	2,432	2,432,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	8	6,968	6,968,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	50	50,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
$ / R 17-Sep-18		P	Foreign Exchange Future	2	3,100	3,100,000.00	0.00
Total Futures				**561**	**1,736,513**	**1,743,146,000.00**	**0.00**
Total Options				**18**	**38,100**	**38,100,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**579**	**1,774,613**	**1,781,246,000.00**	**0.00**