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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17			Foreign Exchange Future	143	247,605	247,605,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	30	39,824	39,824,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	2	139	13,900,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	78	29,709	29,709,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	7	9,567	9,567,000.00	0.00
CAD / R 18-Sep-17			Foreign Exchange Future	1	1,200	1,200,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	2	3,756	3,756,000.00	0.00
CNH / R 18-Sep-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	3	5,150	51,500,000.00	0.00
\$ / R 16-Nov-17			Any day expiry	1	300	300,000.00	0.00
\$ / R 18-Dec-17		C	Foreign Exchange Future	205	124,234	124,234,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	25	3,906	3,906,000.00	0.00
¥ / R 18-Dec-17			Foreign Exchange Future	1	110	11,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	38	12,738	12,738,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	132	132,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	2	5,150	51,500,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	9	5,458	5,458,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 19-Mar-18			Foreign Exchange Future	3	295	295,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	695	695,000.00	0.00
\$ / R 18-Jun-18	12.00	P	Foreign Exchange Future	5	20,903	20,903,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	41	200	200,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	2	1,130	1,130,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	1	11	11,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	0	0	0.00	0.00
<b>Total Futures</b>				<b>584</b>	<b>451,302</b>	<b>568,743,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>19</b>	<b>61,020</b>	<b>61,020,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>603</b>	<b>512,322</b>	<b>629,763,000.00</b>	<b>0.00</b>