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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Oct-17	13.65	C	Any day expiry	7	30,000	30,000,000.00	0.00
$ / R 28-Nov-17			Any day expiry	1	81	81,000.00	0.00
$ / R 18-Dec-17	14.50	C	Foreign Exchange Future	175	65,917	65,917,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	18	2,445	2,445,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	17	2,733	2,733,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	6	2,356	2,356,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	51	51,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	4	60	6,000,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	1	6	6,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	20	20,000.00	0.00
Total Futures				**225**	**70,679**	**77,609,000.00**	**0.00**
Total Options				**9**	**33,000**	**33,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**234**	**103,679**	**110,609,000.00**	**0.00**