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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 23-Oct-17			Any day expiry	3	904	904,000.00	0.00
$ / R 31-Oct-17			Any day expiry	1	500	500,000.00	0.00
$ / R 6-Nov-17	13.70	P	Any day expiry	18	100,000	100,000,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	107	43,014	43,014,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	8	28	2,800,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	6	907	907,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	8	1,363	1,363,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	2	500	500,000.00	0.00
$ / R 25-Jan-18			Any day expiry	1	70	70,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	2	275	275,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	1	100,000.00	0.00
$ / R 24-Apr-18			Any day expiry	1	70	70,000.00	0.00
$ / R 25-Jul-18			Any day expiry	1	70	70,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	5	49	49,000.00	0.00
$ / R 25-Oct-18			Any day expiry	1	70	70,000.00	0.00
Total Futures				**153**	**67,821**	**70,692,000.00**	**0.00**
Total Options				**12**	**80,000**	**80,000,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**165**	**147,821**	**150,692,000.00**	**0.00**